



QUARTERLY STATEMENT

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

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code.....140, 140
(Current Period) (Prior Period)

NAIC Company Code..... 23779

Employer's ID Number..... 31-4177110

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... December 27, 1933

Commenced Business..... April 15, 1934

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)

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(Area Code) (Telephone Number) (Extension)

FINRPT@NATIONWIDE.COM
(E-Mail Address)

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
VINITA JANE CLEMENTS #	EXEC VP-CHIEF HUMAN RESOURCES OFFC	JAMES ROBERT FOWLER	EXEC VP - CIO
TIMOTHY GERALD FROMMEYER #	EXEC VP - CFO	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	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

MARK ALLEN BERVEN

1. (Printed Name)

PRESIDENT & COO - P&C

(Title)

Signature

DENISE LYNN SKINGLE

2. (Printed Name)

SVP & SECRETARY

(Title)

Signature

DAVID PATRICK LAPAUL

3. (Printed Name)

SVP & TREASURER

(Title)

Subscribed and sworn to before me
This 3rd day of November

a. Is this an original filing? Yes [X] No []

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

SUNSHINE EDWARDS - NOTARY PUBLIC
MY COMMISSION EXPIRES 6-16-2024
STATE OF OHIO

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	5,337,006,235		5,337,006,235	4,671,344,303
2. Stocks:				
2.1 Preferred stocks.....	15,362,335		15,362,335	9,216,547
2.2 Common stocks.....	416,639,306	28,858,127	387,781,179	340,717,151
3. Mortgage loans on real estate:				
3.1 First liens.....	517,689,028		517,689,028	559,396,741
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....1,064,683), cash equivalents (\$.....145,817,357) and short-term investments (\$.....0).....	146,882,040		146,882,040	292,289,535
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	1,446,000		1,446,000	1,250,000
8. Other invested assets.....	933,451,192		933,451,192	787,295,071
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	21,509,774		21,509,774	3,122,612
11. Aggregate write-ins for invested assets.....	0	0	0	12,739
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,389,985,910	28,858,127	7,361,127,783	6,664,644,699
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	38,619,259	178,000	38,441,259	37,891,125
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	550,557,790	11,813,899	538,743,891	545,547,931
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	889,826,795	1,116,899	888,709,896	854,330,685
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	43,743,830		43,743,830	51,650,718
16.2 Funds held by or deposited with reinsured companies.....	13,409,994		13,409,994	4,677,918
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.....	1,041,229		1,041,229	1,646,927
18.2 Net deferred tax asset.....	266,371,544	85,345,644	181,025,900	215,574,875
19. Guaranty funds receivable or on deposit.....	4,787,880		4,787,880	1,649,727
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	6,285
23. Receivables from parent, subsidiaries and affiliates.....	11,705,916		11,705,916	13,540,425
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	70,733,154	2,386,540	68,346,614	67,925,921
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	9,280,783,301	129,699,109	9,151,084,192	8,459,087,236
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	9,280,783,301	129,699,109	9,151,084,192	8,459,087,236

DETAILS OF WRITE-INS				
1101. Other investment receivables.....			0	12,739
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	12,739
2501. Deposits and prepaid assets.....	(111,804)		(111,804)	
2502. Funds held equity pools & associations.....	30,043,163		30,043,163	32,293,804
2503. Miscellaneous assets.....	23,715,016		23,715,016	23,222,727
2598. Summary of remaining write-ins for Line 25 from overflow page.....	17,086,779	2,386,540	14,700,239	12,409,390
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	70,733,154	2,386,540	68,346,614	67,925,921

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....981,075,533).....	3,081,141,003	2,852,312,975
2. Reinsurance payable on paid losses and loss adjustment expenses.....	199,783,633	229,511,150
3. Loss adjustment expenses.....	733,014,054	549,948,284
4. Commissions payable, contingent commissions and other similar charges.....	82,699,216	101,796,802
5. Other expenses (excluding taxes, licenses and fees).....	37,324,330	61,762,068
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	14,240,526	17,663,221
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 \$....395,345,985 and including warranty reserves of \$....2,308,206 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,969,850,224	1,833,538,428
10. Advance premium.....	39,157,414	29,763,016
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	1,860,194	1,748,929
12. Ceded reinsurance premiums payable (net of ceding commissions).....	216,392,141	248,892,045
13. Funds held by company under reinsurance treaties.....	1	1
14. Amounts withheld or retained by company for account of others.....	96,663,292	69,104,520
15. Remittances and items not allocated.....	1,975,090	3,645,778
16. Provision for reinsurance (including \$.....0 certified).....	522,000	522,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	6,605	
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	14,062,187	3,270,712
20. Derivatives.....		
21. Payable for securities.....	28,174,077	13,908,686
22. Payable for securities lending.....	22,409,399	4,208,100
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	68,171,157	43,925,056
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,607,446,543	6,065,521,771
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	6,607,446,543	6,065,521,771
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.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	2,543,637,649	2,393,565,465
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).....	2,543,637,649	2,393,565,465
38. Totals (Page 2, Line 28, Col. 3).....	9,151,084,192	8,459,087,236

DETAILS OF WRITE-INS

2501. Contingent suit liability.....	2,025,606	2,710,510
2502. Escrow liability.....	1,344	15,143
2503. Miscellaneous liabilities.....	7,431,597	18,168,882
2598. Summary of remaining write-ins for Line 25 from overflow page.....	58,712,610	23,030,521
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	68,171,157	43,925,056
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 FIRE 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 \$640,396,384).....	689,060,749	788,386,730	1,034,122,940
1.2 Assumed..... (written \$3,282,752,645).....	3,146,533,226	3,037,207,377	4,068,876,782
1.3 Ceded..... (written \$642,163,199).....	690,914,777	790,446,925	1,036,733,646
1.4 Net..... (written \$3,280,985,830).....	3,144,679,198	3,035,147,182	4,066,266,076
DEDUCTIONS:			
2. Losses incurred (current accident year \$2,016,620,514):			
2.1 Direct.....	339,742,913	373,717,958	496,600,356
2.2 Assumed.....	1,970,388,268	2,038,267,286	2,722,671,052
2.3 Ceded.....	340,432,731	374,470,897	497,596,629
2.4 Net.....	1,969,698,450	2,037,514,347	2,721,674,779
3. Loss adjustment expenses incurred.....	323,904,776	310,134,677	386,945,530
4. Other underwriting expenses incurred.....	1,046,017,007	999,969,951	1,356,593,597
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,339,620,233	3,347,618,975	4,465,213,906
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(194,941,035)	(312,471,793)	(398,947,830)
INVESTMENT INCOME			
9. Net investment income earned.....	173,210,303	145,562,721	218,251,961
10. Net realized capital gains (losses) less capital gains tax of \$21,064,510.....	(12,655,377)	17,843,604	13,825,175
11. Net investment gain (loss) (Lines 9 + 10).....	160,554,926	163,406,325	232,077,136
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$(15,167) amount charged off \$9,898,635).....	(9,913,802)	(8,901,067)	(11,545,586)
13. Finance and service charges not included in premiums.....	16,409,827	17,396,167	23,016,451
14. Aggregate write-ins for miscellaneous income.....	13,588,384	5,834,635	2,996,321
15. Total other income (Lines 12 through 14).....	20,084,409	14,329,735	14,467,186
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(14,301,700)	(134,735,733)	(152,403,508)
17. Dividends to policyholders.....	1,428,575	1,665,666	1,697,456
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).....	(15,730,275)	(136,401,399)	(154,100,964)
19. Federal and foreign income taxes incurred.....	(22,105,719)	(50,050,842)	(57,618,634)
20. Net income (Line 18 minus Line 19) (to Line 22).....	6,375,444	(86,350,557)	(96,482,330)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,393,565,465	2,455,047,338	2,455,047,338
22. Net income (from Line 20).....	6,375,444	(86,350,557)	(96,482,330)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$38,167,607.....	143,036,695	(34,915,784)	(11,052,514)
25. Change in net unrealized foreign exchange capital gain (loss).....	(340,286)	135,112	310,991
26. Change in net deferred income tax.....	11,360,009	8,781,569	10,263,388
27. Change in nonadmitted assets.....	(10,400,550)	31,601,199	36,081,074
28. Change in provision for reinsurance.....			(522,000)
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....	170,094		
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.....	(129,222)	(6,832)	(80,482)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	150,072,184	(80,755,293)	(61,481,873)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,543,637,649	2,374,292,045	2,393,565,465

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 liability.....	684,904	(712,639)	(1,315,391)
1402. Other income.....	12,903,480	6,547,274	4,311,712
1403.			
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).....	13,588,384	5,834,635	2,996,321
3701. Change in surplus- pooled nonadmitted premiums in the course of collection offset.....	(129,222)	(6,832)	(80,482)
3702.			
3703.			
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).....	(129,222)	(6,832)	(80,482)

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,232,321,220	3,054,858,147	4,103,158,531
2. Net investment income.....	177,104,110	162,454,829	228,931,525
3. Miscellaneous income.....	11,352,333	12,134,755	10,424,824
4. Total (Lines 1 through 3).....	3,420,777,663	3,229,447,731	4,342,514,880
5. Benefit and loss related payments.....	1,903,685,030	1,815,292,473	2,526,865,569
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,361,259,302	1,323,326,090	1,743,398,533
8. Dividends paid to policyholders.....	1,317,310	1,537,939	1,824,075
9. Federal and foreign income taxes paid (recovered) net of \$.....76,283,758 tax on capital gains (losses).....	(1,646,907)	(9,154,379)	(64,657,108)
10. Total (Lines 5 through 9).....	3,264,614,735	3,131,002,123	4,207,431,069
11. Net cash from operations (Line 4 minus Line 10).....	156,162,928	98,445,608	135,083,811
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	654,966,128	687,775,787	868,071,982
12.2 Stocks.....	1,831,525	3,394,264	3,438,783
12.3 Mortgage loans.....	60,905,644	145,116,100	224,135,492
12.4 Real estate.....			
12.5 Other invested assets.....	72,122,016	75,012,067	169,527,005
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(312)	(611)	(358)
12.7 Miscellaneous proceeds.....	14,278,131	27,378,414	30,045,878
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	804,103,132	938,676,021	1,295,218,782
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,026,434,238	641,910,123	948,415,013
13.2 Stocks.....	6,592,783	5,090,896	7,148,957
13.3 Mortgage loans.....	624,564	91,788,436	125,228,781
13.4 Real estate.....			
13.5 Other invested assets.....	101,944,811	174,988,311	198,647,913
13.6 Miscellaneous applications.....	18,261,999	11,008,512	2,174,780
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,153,858,395	924,786,278	1,281,615,444
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).....	(349,755,263)	13,889,743	13,603,338
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	48,184,840	(21,444,445)	(20,097,797)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	48,184,840	(21,444,445)	(20,097,797)
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).....	(145,407,495)	90,890,906	128,589,352
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	292,289,535	163,700,183	163,700,183
19.2 End of period (Line 18 plus Line 19.1).....	146,882,040	254,591,089	292,289,535

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

20.0001	Tax credit commitment liability.....	2,202,316	1,783,938	4,522,343
20.0002	Exchange of bond investment to bond investment.....	72,204,990	44,709,305	60,604,029
20.0003	Capitalized interest on bonds.....	272,521	227,495	293,411
20.0004	Capitalized interest on mortgage loans.....	3,558,275	6,140,376	8,311,190
20.0005	Exchange of bond investment to equity investment.....	15,312,930	12,771	12,771
20.0006	Assets and liabilities transferred settled through investment transfer.....	297,628,336		

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 Fire 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 \$1.4 million and \$(8.9) million as of September 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. NLIC and NLAIC applied the prescribed practice to their derivative instruments hedging fixed annuity and indexed universal life insurance products and fixed annuity reserve liabilities effective January 1, 2021. The prescribed practice decreased the subsidiaries’ valuation by \$12.7 million as of September 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 \$3.2 million as of September 30, 2021 and December 31, 2020.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
<u>Net Income</u>					
Nationwide Mutual Fire Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 6,375,444	\$ (96,482,330)
(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>\$ 6,375,444</u>	<u>\$ (96,482,330)</u>
<u>Surplus</u>					
Nationwide Mutual Fire Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,543,637,649	\$ 2,393,565,465
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	51	3	35	706,791	(8,920,383)
	51, 86,				
Subsidiary valuation -- Nationwide Corporation	101	2	2.2	(8,847,033)	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	<u>3,189,840</u>	<u>3,189,840</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,548,588,051</u>	<u>\$ 2,399,296,008</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.

NOTES TO THE FINANCIAL STATEMENTS

Note 2 - Accounting Changes and Corrections of Errors

Effective January 1, 2021, the Company adopted revisions to SSAP No. 32R, Preferred Stock (SSAP No. 32R). The adopted revisions updated the definition for redeemable and perpetual stock, and furthermore, updated the valuation classification for perpetual stock to fair value. Previously, perpetual stock could have been valued at amortized cost or fair value based on the rating of the security. Per SSAP No. 32R, any valuation classification changes from amortized cost to fair value are to be recognized in statutory capital and surplus. Going forward, changes to fair value will be recognized as unrealized gains and losses to the statement of statutory capital and surplus. As a result of this change, the Company recorded an increase to statutory capital and surplus of \$170,094 as of January 1, 2021.

Note 3 - Business Combinations and Goodwill

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

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

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

B. Troubled Debt Restructuring

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

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

2. Not applicable.

3. 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	\$ (3,971,507)
2. 12 Months or Longer	\$ (3,196,511)

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

1. Less than 12 Months	\$ 286,280,382
2. 12 Months or Longer	\$ 46,812,378

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

3. Collateral Received

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

b. Not applicable.

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

NOTES TO THE FINANCIAL STATEMENTS

2. Type of Repo Trades Used

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

2-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$114,338,125	\$12,490,719	\$22,148,120	-
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 Balnace				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$10,230,762	\$15,396	\$19,777,353	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

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

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$116,624,888	\$12,740,533	\$22,591,082	\$-
b. Ending Balance	\$10,435,377	\$15,704	\$20,172,900	\$-

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	\$-	\$20,172,900	\$-	\$-	\$-	\$-	\$-	\$20,172,900
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	\$-	\$20,172,900	\$-	\$-	\$-	\$-	\$-	\$20,172,900

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$114,338,125	\$12,490,719	\$22,148,120	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$10,230,762	\$15,396	\$19,777,353	\$-
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	\$19,777,353	\$19,777,353
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	1%
(2) Cash equivalents	76%
(3) Short-term investments	23%
(4) Total	100%

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 - Investment Income

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

Note 8 - Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

Note 11 - Debt

A. All Other Debt

Not applicable.

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

Not applicable.

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

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

Note 13 – Capital and Surplus, 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

Not applicable.

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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 September 30, 2021:

				Net Asset Value (NAV)		Total
	Level 1	Level 2	Level 3			
Assets at Fair Value						
Bonds	\$ 680,518	\$ 163,685,767	\$ 6,079,866	\$ -	\$ -	170,446,151
Securities lending collateral assets	-	1,500,987	-	-	-	1,500,987
Preferred stocks	-	10,900,118	4,462,217	-	-	15,362,335
Common stocks	15,731,834	-	21,523,968	-	-	37,255,802
Total Assets at Fair Value/(NAV)	\$ 16,412,352	\$ 176,086,872	\$ 32,066,051	\$ -	\$ -	224,565,275

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

	Beginning Balance at 6/30/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2021
Assets at Fair Value										
Bonds	\$8,164,172	\$-	\$(2,239,480)	\$-	\$(809,223)	\$-	\$-	\$-	\$964,397	\$6,079,866
Preferred stocks	\$4,048,790	\$-	\$-	\$-	\$466,636	\$298,107	\$-	\$(351,316)	\$-	\$4,462,217
Common stocks	\$13,021,398	\$7,603,296	\$-	\$-	\$899,274	\$-	\$-	\$-	\$-	\$21,523,968
Total Assets at Fair Value	\$25,234,360	\$7,603,296	\$(2,239,480)	\$-	\$556,687	\$298,107	\$-	\$(351,316)	\$964,397	\$32,066,051

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

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$5,481,118,666	\$5,166,560,084	\$1,109,585,066	\$4,241,780,814	\$129,752,786		\$-
Mortgage loans, net of allowance	528,327,211	517,689,028	-	-	528,327,211		-
Cash, Cash Equivalents and Short-term investments	146,882,040	146,882,040	7,023,451	139,858,589	-		-
Derivative assets	1,668,779	1,446,000	-	1,668,779	-		-
Securities lending collateral assets	19,967,246	20,008,787	19,777,353	189,893	-		-
Total Assets	\$6,177,963,942	\$5,852,585,939	\$1,136,385,870	\$4,383,498,075	\$658,079,997	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring for Debtors

NOTES TO THE FINANCIAL STATEMENTS

Not applicable.

C. Other Disclosures

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 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 million. The layer would drop from \$250 million excess \$3.15 billion to \$250 million excess \$250 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.

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

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 November 9, 2021 for the statutory statement issued on November 11, 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 November 9, 2021 for the statutory statement issued on November 11, 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

Not applicable.

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 \$3.40 billion. On January 1, 2021, loss and loss adjustment expense reserves of \$345.1 million were transferred to the Company as a result of the pooling and quota share agreements, effective January 1, 2021. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$1.06 billion for the nine months ended September 30, 2021. As of September 30, 2021, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$2.68 billion. The Company experienced favorable prior-year development of \$11.1 million during the nine months ended September 30, 2021, primarily driven by ceded reinsurance recoveries on prior accident years as a result of triggering CAT reinsurance treaties.
- B. During 2021, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

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

Effective January 1, 2021, Nationwide Indemnity entered the Nationwide Pool with 0% retrocession. Nationwide Indemnity ceded assets of \$32.5 million and liabilities of \$1.5 billion, primarily consisting of losses and loss expense reserves. Nationwide Indemnity transferred \$286.2 million of securities, \$13.5 of commercial mortgage loans and \$40.2 million of cash to the Company to settle this transaction. The Company received assets of \$7.5 million and liabilities of \$347.4 million, primarily consisting of loss and loss expense reserves of \$345.1 million.

Effective July 1, 2021, in conjunction with the merger of Victoria National with and into Victoria Fire and Casualty on July 1, 2021, Victoria National terminated its participation in the Nationwide Pool.

NOTES TO THE FINANCIAL STATEMENTS

Note 27 - Structured Settlements

Not applicable.

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

3.4

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

Yes ☐ No ☒

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.

12/31/2021

6.2

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

12/31/2016

6.3

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

05/24/2018

6.4

By what department or departments?
OH

6.5

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

Yes ☐ No ☐ N/A ☒

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?
(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.

Yes ☒ No ☐

9.11

If the response to 9.1 is No, please explain:

NATIONWIDE MUTUAL FIRE 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:

\$

290,274,654
13.

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

\$

0
- 14.1

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

Yes [☒] No [☐]

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	354,508,766	379,383,505
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	30,000,000	29,836,139
14.26 All Other	53,566,208	58,835,635
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 438,074,974	\$ 468,055,279
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1

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

Yes [☒] No [☐]
- 15.2

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

Yes [☒] No [☐] N/A [☐]

If no, attach a description with this statement.

16.

For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1

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

\$

21,468,233
- 16.2

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

\$

21,509,774
- 16.3

Total payable for securities lending reported on the liability page:

\$

22,409,399
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

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

- 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
---	---	---	---	---

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

- 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 FIRE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

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

If yes, attach an explanation.

Effective 1/1/2021, Nationwide Indemnity Company was added to the NW pool with 0% retrocession.

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

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

If yes, attach an explanation.

Yes [] No [X]
- 3.1

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

Yes [] No [X]
- 3.2

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

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

Yes [] No [X]
- 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
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0
5.

Operating Percentages:

5.1

A&H loss percent

56.000%

5.2

A&H cost containment percent

0.000%

5.3

A&H expense percent excluding cost containment expenses

37.000%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

\$ 0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

\$ 0
7.

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

Yes [X] No []
- 7.1

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

Yes [] No []

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

NATIONWIDE MUTUAL FIRE 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..	22,308,440	25,959,588	12,038,427	12,303,589	14,235,825	13,394,717
2.	Alaska.....AK	..L..	.....	.....	.....22,191	22,191	197,729	228,280
3.	Arizona.....AZ	..L..	28,076	29,134	37,409	11,413	28,539	(6,057)
4.	Arkansas.....AR	..L..	11,835,548	13,758,060	8,164,442	14,018,328	3,542,655	4,132,602
5.	California.....CA	..L..	250,382	247,025	993,750	(94,011)	1,909,896	6,278,995
6.	Colorado.....CO	..L..	.....	.....	.....	.....	.....(342)	30,588
7.	Connecticut.....CT	..L..	11,957,412	14,314,090	5,339,874	9,276,345	6,920,862	9,706,665
8.	Delaware.....DE	..L..	10,711,302	11,085,178	6,684,201	9,454,377	4,991,138	7,066,380
9.	District of Columbia.....DC	..L..	4,395,248	4,621,267	1,574,375	2,314,079	912,300	1,129,444
10.	Florida.....FL	..L..	.....	.....	.....(3,002,211)	240,359	3,190,974	3,822,697
11.	Georgia.....GA	..L..	29,405,709	33,073,791	19,971,427	22,252,782	14,992,332	16,122,977
12.	Hawaii.....HI	..L..	.....	.....	.....	.....	.....9	(64)
13.	Idaho.....ID	..L..	.....	.....	.....	.....	.....(212)	(455)
14.	Illinois.....IL	..L..	15,132,148	19,472,109	13,845,460	13,559,160	11,239,620	12,424,742
15.	Indiana.....IN	..L..	8,807,313	9,901,308	8,255,403	6,869,184	4,043,781	3,075,616
16.	Iowa.....IA	..L..	.....	.....	.....	.....30,000	2,576	1,483
17.	Kansas.....KS	..L..	.....	.....	.....	.....	.....3,826	(1,577)
18.	Kentucky.....KY	..L..	10,397,360	12,613,748	3,797,456	4,565,688	5,184,884	4,905,784
19.	Louisiana.....LA	..L..	(27)	.....	.....4,285	4,300	511,668	518,007
20.	Maine.....ME	..L..	3,294,133	3,216,405	1,642,598	3,333,150	1,316,973	1,274,916
21.	Maryland.....MD	..L..	50,068,124	54,164,407	30,040,410	33,433,212	32,402,116	37,788,247
22.	Massachusetts.....MA	..L..	.....	.....	.....	.....	.....206	3,224
23.	Michigan.....MI	..L..	2,559,207	12,766,235	9,830,803	12,087,419	299,499,511	326,462,001
24.	Minnesota.....MN	..L..	7,471	21,735	48,215	20,356	1,443,896	1,750,820
25.	Mississippi.....MS	..L..	12,359,007	14,744,597	8,521,948	5,193,050	6,208,552	7,572,092
26.	Missouri.....MO	..L..	.....	.....	.....10,626	10,626	234,177	282,037
27.	Montana.....MT	..L..	.....	.....	.....	.....	.....1,571	3,845
28.	Nebraska.....NE	..L..	.....	.....	.....	.....	.....(39)	58
29.	Nevada.....NV	..L..	.....	.....	.....	.....	.....(279)	(365)
30.	New Hampshire.....NH	..L..	1,657,555	1,718,980	521,448	629,583	534,733	1,023,248
31.	New Jersey.....NJ	..L..	(398)	.....	.....22,878	23,380	645,113	944,376
32.	New Mexico.....NM	..L..	.....	.....	.....	.....	.....2	267
33.	New York.....NY	..L..	44,109,042	46,623,227	22,451,300	27,284,117	50,805,759	46,920,588
34.	North Carolina.....NC	..L..	64,117,446	94,179,611	37,533,615	47,856,716	29,422,404	28,579,811
35.	North Dakota.....ND	..L..	.....	.....	.....	.....	.....(5)	(7)
36.	Ohio.....OH	..L..	95,943,129	115,250,882	58,356,988	69,897,567	36,100,475	42,510,741
37.	Oklahoma.....OK	..L..	(5,602)	(26,922)	105,771	810,674	155,230	191,117
38.	Oregon.....OR	..L..	64,154	76,510	10,888	(27,091)	(918)	(20,029)
39.	Pennsylvania.....PA	..L..	74,353,880	79,228,165	37,808,707	44,386,895	42,530,500	42,816,168
40.	Rhode Island.....RI	..L..	8,940,047	9,355,876	5,530,609	5,444,021	3,846,627	3,576,003
41.	South Carolina.....SC	..L..	62,934,052	68,982,310	30,828,331	33,893,912	27,076,081	28,018,934
42.	South Dakota.....SD	..L..	.....	.....	.....	.....	.....(3)	(5)
43.	Tennessee.....TN	..L..	13,531,028	16,460,165	7,018,629	14,497,346	5,831,448	8,837,978
44.	Texas.....TX	..L..	7,765,061	8,257,691	5,603,144	4,033,881	10,886,416	12,690,504
45.	Utah.....UT	..L..	.....	.....	.....	.....	.....(1,286)	(2,806)
46.	Vermont.....VT	..L..	2,616,450	2,787,908	1,042,739	980,634	1,051,680	1,009,405
47.	Virginia.....VA	..L..	54,668,267	57,289,863	23,436,887	27,692,970	23,199,299	19,707,091
48.	Washington.....WA	..L..	102,959	108,986	276,241	220,047	114,353	23,918
49.	West Virginia.....WV	..L..	16,082,461	18,237,681	7,697,651	8,963,611	4,351,493	4,498,062
50.	Wisconsin.....WI	..L..	.....	.....	.....	.....	.....134	705
51.	Wyoming.....WY	..L..	.....	.....	.....	.....	.....(54)	(78)
52.	American Samoa.....AS	..N...	.....	.....	.....	.....	.....	.....
53.	Guam.....GU	..N...	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....PR	..N...	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....VI	..N...	.....	.....	.....	.....	.....	.....
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...	640,396,384	748,519,610	366,066,915	435,493,860	649,564,225	699,293,690

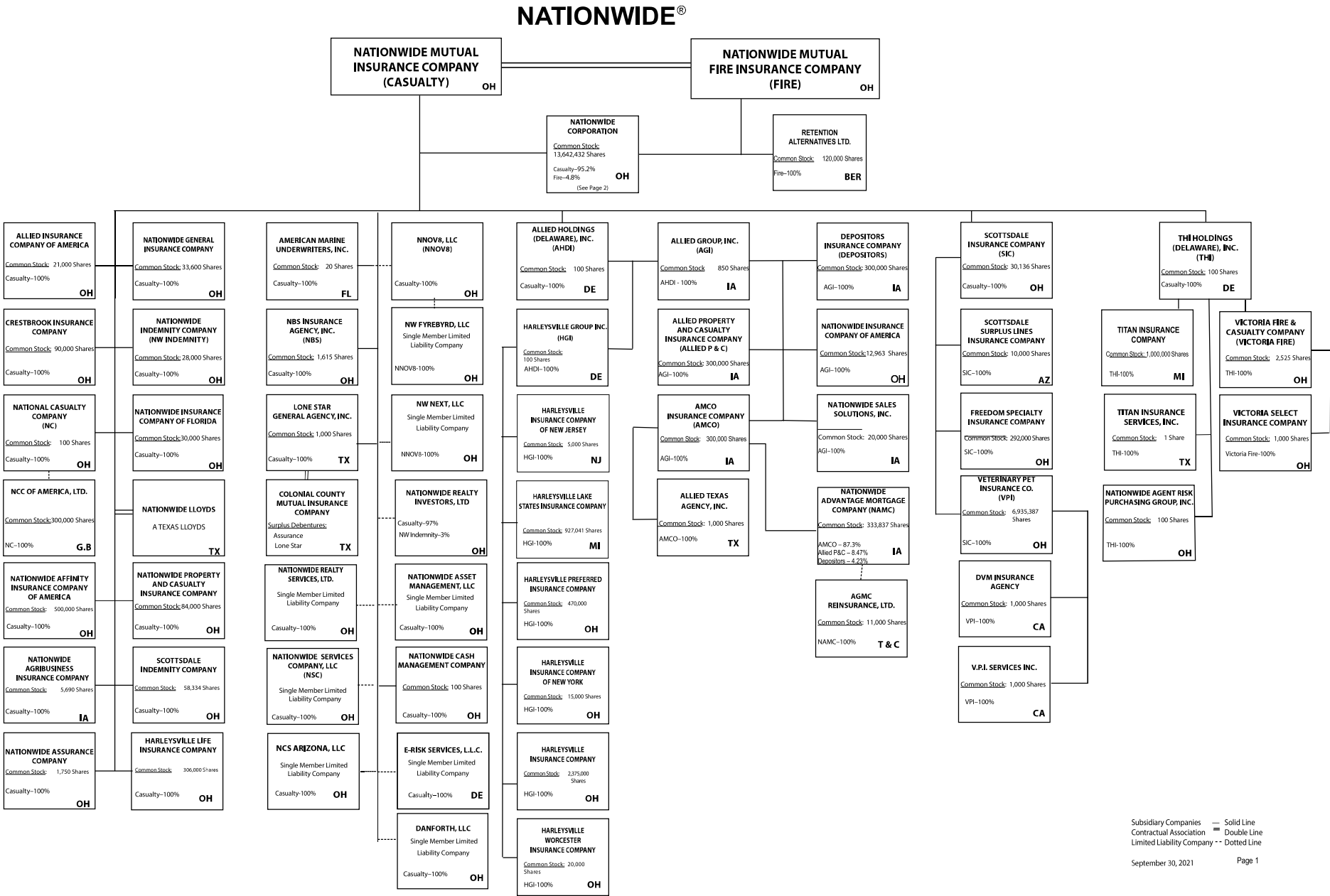
DETAILS OF WRITE-INS

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.....	51	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.....	6

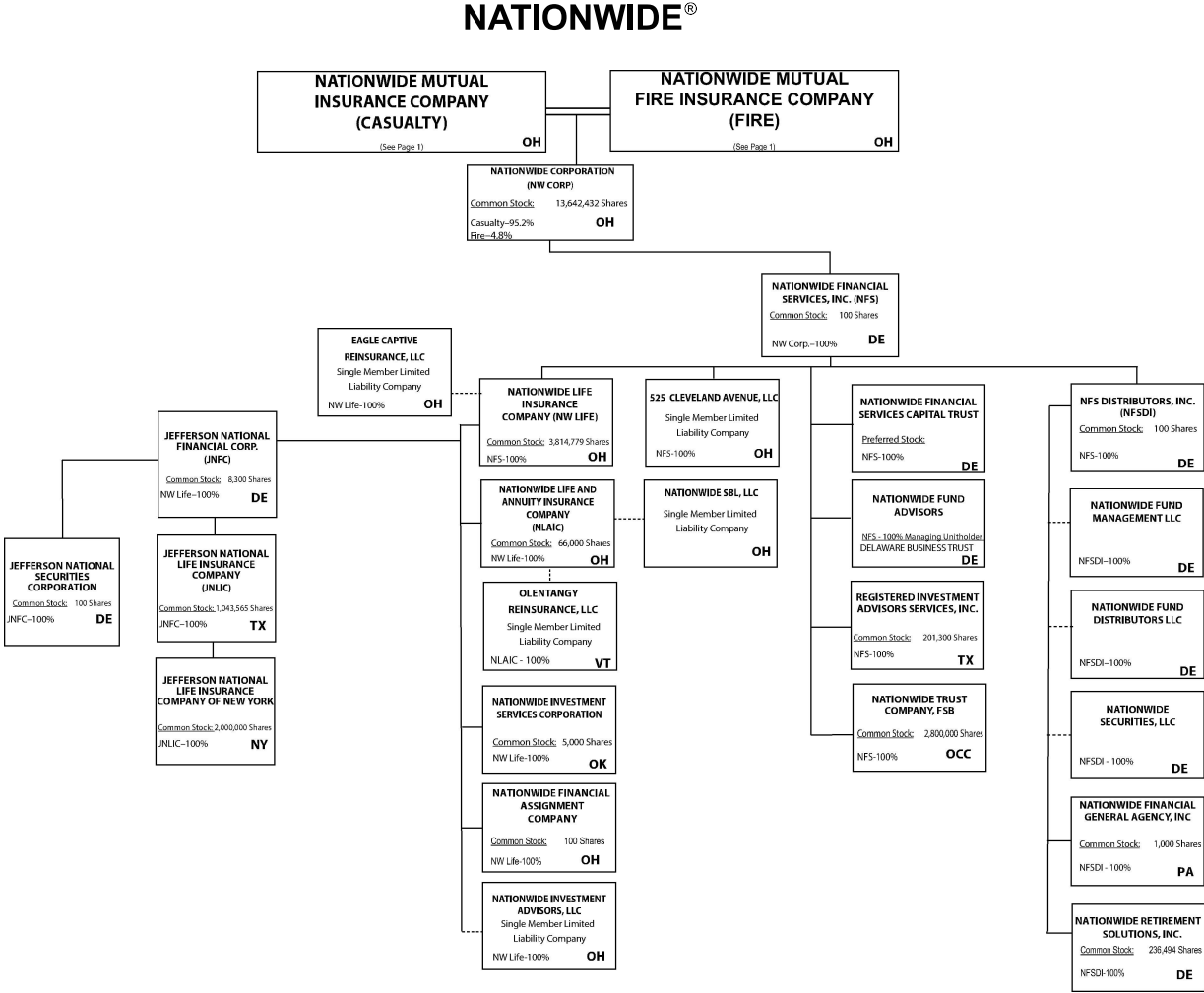
Q11



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

(Casualty/Fire subsidiaries)

Q11.1



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....	.....

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.....

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....	.....	86-3529884..	n/a.....	.....	.....	NW-Englewood, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-1538532..	n/a.....	.....	.....	NW-Escalante II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	n/a.....	.....	.....	NWD Franklinton, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-4118665..	n/a.....	.....	.....	NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	35-2642005..	n/a.....	.....	.....	NWGH, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	85-1262262..	n/a.....	.....	.....	NW-Gator Walk, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-0524968..	.....	.....	.....	NW-Groves, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-2431839..	n/a.....	.....	.....	NW-Hub13, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	n/a.....	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	87-1565013..	n/a.....	.....	.....	NW-Midtown, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2937171..	n/a.....	.....	.....	NW-Naples, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-1246853..	n/a.....	.....	.....	NW-Oakbrook, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

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-ORBPD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0849392..	n/a.....			NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1740812..	n/a.....			NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-2469044..	n/a.....			NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-2449044..	n/a.....			NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2173918..	n/a.....			NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		87-1367836..	n/a.....			NW-Rancho, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		86-3702669..	n/a.....			NW-RPG Cranberry, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		87-0890277..	n/a.....			NW-Ruby, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-4326171..	n/a.....			NW-Southbank, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-3212025..	n/a.....			NW-Springfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-0536537..	n/a.....			NW-Sweetwater, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-5764783..	n/a.....			NW-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.....	
			20-3541511..	n/a.....			The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1610040..	n/a.....			The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	52-2031677..	n/a.....	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	36269..	86-0619597..	n/a.....	.....	.....	Titan Insurance Company.....	MI.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	n/a.....	.....	.....	Titan Insurance Services, Inc.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	33-0160222..	n/a.....	.....	.....	V.P.I. Services, Inc.....	CA.....	IA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285..	95-3750113..	n/a.....	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889..	34-1394913..	n/a.....	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105..	34-1777972..	n/a.....	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

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

NATIONWIDE MUTUAL FIRE 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.....	19,439,859	6,067,445	31.211	48.000
2. Allied lines.....	16,363,310	12,391,503	75.727	110.000
3. Farmowners multiple peril.....		6,693	0.000	
4. Homeowners multiple peril.....	392,195,341	219,944,630	56.080	55.000
5. Commercial multiple peril.....	51,635,947	23,083,835	44.705	37.000
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	8,125,487	1,111,667	13.681	21.000
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		45	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	3,409,086	27,523	0.807	3.000
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....	5,819,392	(5,880,243)	(101.046)	(1.000)
17.1. Other liability-occurrence.....	36,067,449	14,459,146	40.089	15.000
17.2. Other liability-claims made.....	57,835	(126)	(0.218)	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	939,690	24,743	2.633	(28.000)
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	75,840,653	32,498,754	42.851	30.000
19.3, 19.4. Commercial auto liability.....	18,554,818	5,790,658	31.208	39.000
21. Auto physical damage.....	59,591,620	30,033,169	50.398	46.000
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....	2,541	200	7.871	9.000
27. Boiler and machinery.....	1,017,721	183,272	18.008	49.000
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	0	0.000	
35. Totals.....	689,060,749	339,742,914	49.305	47.403
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	5,661,562	17,852,000	20,772,775
2. Allied lines.....	5,003,501	15,333,828	17,378,365
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	124,762,652	370,937,710	412,131,134
5. Commercial multiple peril.....	12,377,110	43,415,097	58,379,789
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,241,679	7,712,011	9,648,768
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	1,188,343	3,301,589	3,902,394
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....	1,437,035	5,337,726	7,188,362
17.1. Other liability-occurrence.....	9,364,544	32,162,423	40,919,496
17.2. Other liability-claims made.....	29,677	109,531	
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	373,137	991,301	1,072,732
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	20,612,601	70,309,615	88,073,935
19.3 19.4. Commercial auto liability.....	4,479,198	17,007,702	18,679,160
21. Auto physical damage.....	16,038,594	55,190,896	69,085,053
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....	651	2,171	2,761
27. Boiler and machinery.....	271,272	732,782	1,284,887
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.....	203,841,556	640,396,382	748,519,611
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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Q14

	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.....	1,033,962	752,357	1,786,319	366,265	2,485	368,750	799,378	15,445	626,215	1,441,038	131,681	(108,212)	23,469
2. 2019.....	335,170	343,930	679,100	181,806	14,041	195,847	242,768	17,108	238,331	498,207	89,404	(74,450)	14,954
3. Subtotals 2019 + Prior.....	1,369,132	1,096,287	2,465,419	548,071	16,526	564,597	1,042,146	32,553	864,546	1,939,245	221,085	(182,662)	38,423
4. 2020.....	520,846	761,097	1,281,943	411,522	81,238	492,760	310,713	44,371	384,612	739,696	201,389	(250,876)	(49,487)
5. Subtotals 2020 + Prior.....	1,889,978	1,857,384	3,747,362	959,593	97,764	1,057,357	1,352,859	76,924	1,249,158	2,678,941	422,474	(433,538)	(11,064)
6. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	1,169,455	1,169,455	XXX.....	429,873	705,341	1,135,214	XXX.....	XXX.....	XXX.....
7. Totals.....	1,889,978	1,857,384	3,747,362	959,593	1,267,219	2,226,812	1,352,859	506,797	1,954,499	3,814,155	422,474	(433,538)	(11,064)
8. Prior Year-End's Surplus As Regards Policyholders	2,393,565										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. ....22.4 %	2. ....(23.3)%	3. ....(0.3)%
											Col. 13, Line 7 Line 8		
											4.(0.5)%		

NATIONWIDE MUTUAL FIRE 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?	NO

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

Bar Code:



NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Recoupment receivable.....	5,776,799	.....	5,776,799	6,995,646
2505. Third party administrator receivable.....	10,519,940	2,195,573	8,324,367	4,811,587
2506. Deductible receivables.....	780,414	181,341	599,073	602,157
2507. Other assets nonadmitted.....	9,626	9,626	0	.....
2597. Summary of remaining write-ins for Line 25.....	17,086,779	2,386,540	14,700,239	12,409,390

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Pooling expense payable.....	52,658,662	20,210,106
2505. State surcharge/recoupment payable.....	2,437,239	2,820,415
2506. Third party administrator payable.....	3,616,709	.....
2597. Summary of remaining write-ins for Line 25.....	58,712,610	23,030,521

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	564,725,921	655,321,443
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	13,513,866	91,000,000
2.2 Additional investment made after acquisition.....	624,564	34,228,782
3. Capitalized deferred interest and other.....	3,558,275	8,311,189
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	60,905,644	224,135,492
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	521,516,982	564,725,921
12. Total valuation allowance.....	(3,827,956)	(5,329,182)
13. Subtotal (Line 11 plus Line 12).....	517,689,026	559,396,739
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	517,689,026	559,396,739

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.....	787,295,066	756,692,070
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	23,042,847	78,202,132
2.2 Additional investment made after acquisition.....	76,699,648	125,043,723
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	117,930,188	(37,723,233)
6. Total gain (loss) on disposals.....	3,988,000	44,457,957
7. Deduct amounts received on disposals.....	72,122,016	169,602,605
8. Deduct amortization of premium and depreciation.....	3,042,262	10,085,969
9. Total foreign exchange change in book/adjusted carrying value.....	(340,286)	310,991
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	933,451,185	787,295,066
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	933,451,185	787,295,066

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.....	5,047,522,652	4,966,144,609
2. Cost of bonds and stocks acquired.....	1,404,925,750	1,016,452,320
3. Accrual of discount.....	10,064,254	8,831,097
4. Unrealized valuation increase (decrease).....	61,862,994	23,275,284
5. Total gain (loss) on disposals.....	4,748,866	5,392,215
6. Deduct consideration for bonds and stocks disposed of.....	752,524,231	935,735,194
7. Deduct amortization of premium.....	15,277,659	16,026,279
8. Total foreign exchange change in book/adjusted carrying value.....	(196,000)	413,000
9. Deduct current year's other-than-temporary impairment recognized.....	327,382	24,844,792
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	8,208,658	3,620,392
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,769,007,902	5,047,522,652
12. Deduct total nonadmitted amounts.....	28,858,127	26,244,623
13. Statement value at end of current period (Line 11 minus Line 12).....	5,740,149,775	5,021,278,029

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

QS102

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).....	3,163,808,175	123,728,758	118,860,422	26,932,762	3,261,257,709	3,163,808,175	3,195,609,273	2,991,725,705
2. NAIC 2 (a).....	1,639,211,969	114,632,366	39,868,050	(19,944,665)	1,520,344,753	1,639,211,969	1,694,031,620	1,288,802,028
3. NAIC 3 (a).....	334,751,865	12,502,632	23,135,803	(3,480,950)	352,607,331	334,751,865	320,637,744	285,192,982
4. NAIC 4 (a).....	78,321,354	24,537,914	10,798,549	3,420,994	72,110,081	78,321,354	95,481,713	57,983,239
5. NAIC 5 (a).....	12,892,924	363,371	1,014,528	1,267,901	12,880,300	12,892,924	13,509,668	16,031,708
6. NAIC 6 (a).....	21,394,558	118,934	4,947,683	1,170,407	26,685,608	21,394,558	17,736,216	31,608,641
7. Total Bonds.....	5,250,380,845	275,883,975	198,625,035	9,366,449	5,245,885,782	5,250,380,845	5,337,006,234	4,671,344,303
PREFERRED STOCK								
8. NAIC 1.....	329,816			(329,815)	325,426	329,816	1	
9. NAIC 2.....	4,274,691	298,107	351,316	466,636	3,917,360	4,274,691	4,688,118	4,023,366
10. NAIC 3.....	5,460,477	1,051,475		(1,258,739)	4,496,677	5,460,477	5,253,213	3,877,273
11. NAIC 4.....	323,774	1,898,000		7,425	320,340	323,774	2,229,199	629,363
12. NAIC 5.....	1,314,479			1,524,100	1,296,785	1,314,479	2,838,579	617,000
13. NAIC 6.....	346,604			6,626	315,071	346,604	353,230	69,546
14. Total Preferred Stock.....	12,049,841	3,247,582	351,316	416,233	10,671,659	12,049,841	15,362,340	9,216,548
15. Total Bonds and Preferred Stock.....	5,262,430,686	279,131,557	198,976,351	9,782,682	5,256,557,441	5,262,430,686	5,352,368,574	4,680,560,851

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....		X			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	158,984,576
2. Cost of short-term investments acquired.....		
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		158,984,576
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

NATIONWIDE MUTUAL FIRE 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).....	1,250,000
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.....	196,000
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	1,446,000
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	1,446,000

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.....	
3.14	Section 1, Column 18, prior year.....	00
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.....	
3.24	Section 1, Column 19, prior year plus.....	
3.25	SSAP No. 108 adjustments.....	00
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	
4.23	SSAP No. 108 adjustments.....	0
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 FIRE 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.....	1,446,000
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	1,446,000
4.	Part D, Section 1, Column 6.....	1,446,000
5.	Part D, Section 1, Column 7.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,668,779
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	1,668,779
10.	Part D, Section 1, Column 9.....	1,668,779
11.	Part D, Section 1, Column 10.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	92,732
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 12.....	92,732
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	291,705,218	4,219,754
2. Cost of cash equivalents acquired.....	964,423,623	1,838,092,619
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	1,110,311,484	1,550,607,155
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).....	145,817,357	291,705,218
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	145,817,357	291,705,218

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		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

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

00-1102850.....	FREMONT.....	CA.....	.....	02/09/2018....	07/27/2021....	10,000,000	.....	.....	.....	.....	.....0	.....	.....10,000,000	10,000,000	.....	.....	.....0
99-0000078.....	AUSTIN.....	TX.....	.....	02/14/2020....	07/15/2021....	15,989,230	.....	.....	.....	.....	.....0	.....	.....16,951,895	16,951,895	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						25,989,230	0	0	0	0	0	0	26,951,895	26,951,895	0	0	0

Mortgages With Partial Repayments

00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001....	.....	.....215,829	.....	.....	.....	.....	.....0	.....	.....50,099	50,099	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002....	.....	.....3,381,127	.....	.....	.....	.....	.....0	.....	.....43,159	43,159	.....	.....	.....0
00-1101900.....	BELLEVUE.....	WA.....	.....	12/06/2012....	.....	.....9,772,483	.....	.....	.....	.....	.....0	.....	.....94,472	94,472	.....	.....	.....0
00-1102548.....	SALT LAKE CITY.....	UT.....	.....	03/01/2017....	.....	.....27,000,000	.....	.....	.....	.....	.....0	.....	.....136,873	136,873	.....	.....	.....0
00-1102633.....	POWAY.....	CA.....	.....	03/01/2017....	.....	.....9,250,955	.....	.....	.....	.....	.....0	.....	.....56,010	56,010	.....	.....	.....0
00-1102652.....	NORTH LOGAN.....	UT.....	.....	03/01/2017....	.....	.....20,601,965	.....	.....	.....	.....	.....0	.....	.....113,921	113,921	.....	.....	.....0
00-1102703.....	SANTA MONICA.....	CA.....	.....	03/21/2017....	.....	.....11,412,612	.....	.....	.....	.....	.....0	.....	.....88,823	88,823	.....	.....	.....0
00-1102715.....	ROGERS.....	MN.....	.....	04/03/2017....	.....	.....8,906,366	.....	.....	.....	.....	.....0	.....	.....41,579	41,579	.....	.....	.....0
00-1102726.....	ATLANTA.....	GA.....	.....	04/11/2017....	.....	.....5,669,740	.....	.....	.....	.....	.....0	.....	.....35,590	35,590	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	.....9,803,885	.....	.....	.....	.....	.....0	.....	.....47,330	47,330	.....	.....	.....0
00-1102820.....	ONTARIO.....	CA.....	.....	11/01/2017....	.....	.....4,710,298	.....	.....	.....	.....	.....0	.....	.....25,520	25,520	.....	.....	.....0
00-1102831.....	PHOENIX.....	AZ.....	.....	01/28/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....181,051	181,051	.....	.....	.....0
00-1102834.....	ATLANTA.....	GA.....	.....	06/22/2018....	.....	.....10,000,000	.....	.....	.....	.....	.....0	.....	.....3,322,688	3,322,688	.....	.....	.....0
00-1102862.....	CLAYTON.....	MO.....	.....	03/29/2018....	.....	.....11,736,081	.....	.....	.....	.....	.....0	.....	.....78,201	78,201	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	.....5,812,296	.....	.....	.....	.....	.....0	.....	.....25,100	25,100	.....	.....	.....0
00-1102939.....	KELSO.....	WA.....	.....	11/15/2018....	.....	.....5,163,869	.....	.....	.....	.....	.....0	.....	.....31,873	31,873	.....	.....	.....0
00-1102978.....	BURKE.....	VA.....	.....	04/11/2019....	.....	.....4,913,667	.....	.....	.....	.....	.....0	.....	.....21,949	21,949	.....	.....	.....0
00-1103037.....	GARDEN GROVE.....	CA.....	.....	08/08/2019....	.....	.....2,200,000	.....	.....	.....	.....	.....0	.....	.....9,633	9,633	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	.....3,722,903	.....	.....	.....	.....	.....0	.....	.....71,847	71,847	.....	.....	.....0
00-1103057.....	SCOTTSDALE.....	AZ.....	..S...	12/13/2019....	.....	.....30,000,000	.....	.....	.....	.....	.....0	.....	.....163,861	163,861	.....	.....	.....0
00-1103066.....	CHATTANOOGA.....	TN.....	.....	01/14/2020....	.....	.....8,500,000	.....	.....	.....	.....	.....0	.....	.....42,486	42,486	.....	.....	.....0
00-1103078.....	PHILADELPHIA.....	PA.....	.....	11/18/2019....	.....	.....2,789,113	.....	.....	.....	.....	.....0	.....	.....54,527	54,527	.....	.....	.....0
00-1103084.....	RICHMOND.....	VA.....	.....	11/19/2019....	.....	.....7,862,750	.....	.....	.....	.....	.....0	.....	.....35,947	35,947	.....	.....	.....0
00-1103101.....	BELLEVUE.....	WA.....	.....	12/18/2019....	.....	.....12,228,055	.....	.....	.....	.....	.....0	.....	.....77,442	77,442	.....	.....	.....0
00-1103140.....	OGDEN.....	UT.....	.....	04/29/2020....	.....	.....1,823,437	.....	.....	.....	.....	.....0	.....	.....78,132	78,132	.....	.....	.....0
00-1103164.....	MENOMONEE FALLS.....	WI.....	.....	04/30/2020....	.....	.....3,837,001	.....	.....	.....	.....	.....0	.....	.....71,801	71,801	.....	.....	.....0

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103166.....	PHOENIX.....	AZ.....	.....	08/25/2020....	.....	.....8,315,845	.....	.....	.....	.....	.....0	.....	.....188,157	188,157	.....	.....	.....0
03-4002170.....	SALT LAKE CITY.....	UT.....	.....	01/01/2015....	.....	.....1,853,788	.....	.....	.....	.....	.....0	.....	.....108,397	108,397	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	.....231,484,065	0	0	0	0	0	0	5,296,468	5,296,468	0	0	0
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	.....257,473,295	0	0	0	0	0	0	32,248,363	32,248,363	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	GSO Capital Opportunities II LP.....	New York.....	NY...	Blackstone Credit.....	.....	03/31/2017.....	2	.....	.....37,333	.....	.....14,829,121	1.460
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE...	Blackstone Credit.....	.....	06/03/2016.....	2	.....	.....55,082	.....	.....3,105,274	0.150
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Management.....	.....	06/23/2017.....	2	.....	.....280,470	.....	.....4,758,024	0.400
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020.....	2	.....	.....457,627	.....	.....6,866,023	0.220
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021.....	2	250,327	.....	.....	.....3,375,000	0.100
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021.....	2	1,692,149	.....	.....	.....2,880,000	0.160
	Oaktree Opportunities Fund XI, L.P.....	Grand Cayman.....	CYM.	Oaktree Capital Management.....	.....	01/15/2021.....	3	1,000,000	.....	.....	.....8,000,000	0.070
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.....								2,942,476	830,512	0	43,813,442	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	EnCap Energy Capital Fund IX.....	Dallas.....	TX...	EnCap Investments.....	.....	03/31/2017.....	3	.....	.....61,369	.....	.....935,739	0.420
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE...	Vista Equity Partners.....	.....	03/31/2017.....	3	.....	.....118,068	.....	.....4,883,958	0.540
	Dyal Capital Partners III, L.P.....	New York.....	NY...	Dyal Capital.....	.....	09/30/2016.....	3	.....	.....112,765	.....	.....6,193,260	0.190
	MBK Partners Fund IV.....	Grand Cayman.....	CYM.	MBK Partners.....	.....	03/09/2017.....	3	.....	.....3,366	.....	.....383,593	0.150
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN...	Yukon Partners.....	.....	07/18/2017.....	2	.....	.....17,447	.....	.....1,503,334	1.610
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE...	Veritas Capital.....	.....	06/15/2017.....	3	.....	.....1,127	.....	.....805,994	0.110
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY...	Riverside.....	.....	05/23/2017.....	2	.....	.....100,326	.....	.....959,933	1.260
	One Rock Capital Partners II, L.P.....	New York.....	NY...	One Rock Capital Partners.....	.....	10/30/2017.....	3	.....	.....45,614	.....	.....1,485,369	0.830
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM.	Vista Equity Partners.....	.....	06/01/2017.....	3	.....	.....162,058	.....	.....542,033	0.360
	Fundamental Partners III, L.P.....	Wilmington.....	DE...	Fundamental Advisors.....	.....	05/18/2017.....	3	.....	.....725,076	.....	.....1,611,278	1.210
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA...	SVB Capital.....	.....	12/06/2017.....	1	.....	.....137,550	.....	.....258,300	0.930
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX...	EnCap Investments.....	.....	07/17/2017.....	3	.....	.....172,312	.....	.....2,677,967	0.070
	GTCR Fund XII.....	New York.....	NY...	GTCR.....	.....	05/04/2018.....	3	.....	.....657,000	.....	.....1,388,584	0.110
	Providence Equity Partners VIII L.P.....	Providence.....	RI....	Providence Equity Partners.....	.....	07/17/2019.....	3	.....	.....543,076	.....	.....2,045,883	0.080
	Clearlake Capital Partners V.....	Santa Monica.....	CA...	Clearlake Capital.....	.....	12/05/2017.....	3	.....	.....19,743	.....	.....1,138,963	0.110
	Siris Partners IV, L.P.....	New York.....	NY...	Siris Capital.....	.....	03/15/2019.....	3	.....	.....500,072	.....	.....2,553,431	0.170
	Dyal Capital Partners IV.....	New York.....	NY...	Dyal Capital.....	.....	06/11/2018.....	3	.....	.....309,153	.....	.....5,762,325	0.080
	Ampersand 2018 Limited Partnership.....	Boston.....	MA...	Ampersand Capital.....	.....	10/30/2018.....	3	.....	.....275,000	.....	.....650,000	1.080
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	08/24/2018.....	2	.....	.....236,205	.....	.....1,968,204	0.120
	Carlyle Asia Partners V.....	Washington.....	DC...	The Carlyle Group.....	.....	12/26/2018.....	3	.....	.....150,091	.....	.....3,347,609	0.080
	Blackstone Infrastructure Partners.....	New York.....	NY...	Blackstone Infrastructure.....	.....	03/14/2019.....	3	.....	.....515,752	.....	.....2,073,939	0.090
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019.....	3	.....	.....270,847	.....	.....3,297,400	0.180
	TPG Partners VIII, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019.....	3	.....	.....705,411	.....	.....2,412,047	0.030
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX...	Vista Equity Partners.....	.....	01/24/2019.....	3	.....	.....628,333	.....	.....1,567,800	0.040
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM.	Navis.....	.....	05/08/2019.....	3	.....	.....225,000	.....	.....3,975,000	0.640
	Energy Spectrum VIII LP.....	Dallas.....	TX...	Energy Spectrum Capital.....	.....	04/08/2019.....	3	.....	.....77,968	.....	.....2,660,035	0.410
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	04/09/2020.....	2	.....	.....574,484	.....	.....4,001,484	0.500

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	SL SPV-2, LP	New York	NY	Silver Lake		02/14/2019	3		5,828		-	0.500
	Advent International GPE IX, L.P.	Grand Cayman	CYM	Advent International		10/21/2019	3		279,951		2,029,566	0.060
	Vista Equity Endeavor Fund II, L.P.	Grand Cayman	CYM	Vista Equity Partners		09/19/2019	3		58,281		1,797,317	0.230
	RiverGlade Capital, L.P.	Chicago	IL	RiverGlade Capital		07/31/2019	3		1,029,482		1,158,891	1.540
	ZMC III, L.P.	New York	NY	ZMC		01/03/2020	3		25,531		3,414,264	0.550
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners		10/23/2019	3		308,741		3,529,069	0.020
	Veritas Capital Fund VII	New York	NY	Veritas Capital		04/15/2020	3		6,154		3,317,165	0.120
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management		11/05/2019	3		33,068		1,738,112	0.020
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management		03/20/2020	3		24,952		980,581	0.200
	MBK Partners Fund V	Grand Cayman	CYM	MBK Partners		03/23/2021	3	46,174			5,409,177	0.090
	Peppertree Capital Fund VIII QP, LP	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3		574,000		2,716,000	0.710
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA	Clearlake Capital		05/22/2020	3		879,045		1,487,067	0.060
	Vista Foundation Fund IV, L.P.	Dover	DE	Vista Equity Partners		07/24/2020	3		362,895		2,122,988	0.080
	L Catterton IX Offshore, L.P.	Greenwich	CT	Catterton Partners		05/22/2020	3		601,518		3,855,186	0.110
	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital		11/12/2020	3		386,594		4,494,856	0.770
	Altaris Health Partners V, L.P.	New York	NY	Altaris Capital Partners, LLC		04/22/2021	3	644,920			2,273,230	0.120
	FP Solar Finance LP	New York	NY	Fundamental Advisors		07/30/2020	3		2,045,200		-	4.350
	Silver Lake Partners VI, L.P.	Wilmington	DE	Silver Lake		01/06/2021	3	862,147			3,347,643	0.030
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity		11/25/2020	3		187,388		1,031,707	0.070
	GTCR Fund XIII	New York	NY	GTCR		09/07/2021	3	395,360			5,204,640	0.080
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,948,601	14,153,841	0	110,990,921	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL	Harbert Management Corporation		03/31/2017			77,195		1,783,758	4.910
	CDS Enterprises Master Tenant LLC	Columbus	OH	Casto Communities		10/30/2014			2,222	-		98.990
	AEW Core Property Trust (U.S.), Inc	Baltimore	MD	AEW		03/31/2017			783,970	-		0.720
	Crow Holdings Realty Partners VII	Wilmington	DE	Crow Holdings Capital Partners		03/31/2017			17,257		1,716,711	1.390
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners		03/31/2017			1,831,858	-		5.310
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Capital Partners		10/21/2016			426,735		1,877,506	2.160
	DivcoWest Fund V, LP	Dover	DE	Divco West, LLC		06/23/2017			65,408		1,080,996	0.320
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Residential		11/03/2017			133,136		491,162	0.540
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street		08/09/2017			23,158		448,271	0.420
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019			143,720		438,850	0.180
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors		12/21/2018			71,661		3,435,826	0.280
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street		05/02/2019			54,930		392,022	0.730
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners		10/30/2019			66,414		2,591,330	0.420
	Exeter Industrial Value fund V, L.P.	Dover	DE	Exeter Property Group		10/23/2020			600,000		3,300,000	0.310

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....			702,875		1,835,075	0.350
	Waterton Residential Property Venture XIV, LP.....	Dover.....	DE...	Waterton Residential.....		12/10/2020....			7,434		1,677,233	0.170
	Related Real Estate Fund III, LP.....	Dover.....	DE...	Related Fund Management.....		08/27/2020....			110,231		1,518,222	0.100
	US Regional Logistics Program III, L.P.....	Dover.....	DE...	US RLP GP, LLC.....		01/27/2021....		3,000,000			22,725,000	7.500
	Harrison Street Real Estate Partners VIII, LP.....	Dover.....	DE...	Harrison Street.....		03/29/2021....		260,261			1,307,907	0.100
	Ares US Real Estate Opportunity Fund III, L.P.....	Wilmington.....	DE...	Ares Management.....		04/15/2021....		100,159			1,499,203	0.140
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								3,360,420	5,118,204	0	48,119,072	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NMFIC), LLC.....	Columbus.....	OH...	Nationwide Mutual Fire Insurance Company.....		03/16/2016....			134,865	-		100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	134,865	0	0	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC.....	Columbus.....	OH...	Apollo Housing Capital.....		10/01/2013....			342,000		1,439,518	49.500
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	342,000	0	1,439,518	XXX.....
4899999. Subtotal - Unaffiliated.....								8,251,497	20,444,557	0	204,362,953	XXX.....
4999999. Subtotal - Affiliated.....								0	134,865	0	0	XXX.....
5099999. Totals.....								8,251,497	20,579,422	0	204,362,953	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	GSO Capital Opportunities II LP.....	New York.....	NY..	Distribution.....	03/31/2017	09/08/2021	191,448	.....	.....	.....	.....	.....0	.....	.....191,448	191,448	-	-	0	.....
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/31/2017	09/29/2021	4,618,893	.....	.....	.....	.....	.....0	.....	.....4,618,893	4,618,893	-	-	0	.....
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016	09/27/2021	595,920	.....	.....	.....	.....	.....0	.....	.....595,920	595,920	-	-	0	.....
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016	09/17/2021	1,287,204	.....	.....	.....	.....	.....0	.....	.....1,287,204	1,287,204	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	08/23/2021	203,098	.....	.....	.....	.....	.....0	.....	.....203,098	203,098	-	-	0	.....
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019	09/03/2021	355,211	.....	.....	.....	.....	.....0	.....	.....355,211	355,211	-	-	0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							7,251,774	0	0	0	0	0	0	7,251,774	7,251,774	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
QE03.3	Silver Lake Partners III.....	Menlo Park.....	CA..	Distribution.....	03/31/2017	07/26/2021	415,196	.....	.....	.....	.....	.....0	.....	.....415,196	415,196	-	-	0	.....
	EnCap Energy Capital Fund IX.....	Dallas.....	TX..	Distribution.....	03/31/2017	09/02/2021	1,474,009	.....	.....	.....	.....	.....0	.....	.....1,474,009	1,474,009	-	-	0	.....
	Dyal Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	09/30/2016	07/28/2021	2,022	.....	.....	.....	.....	.....0	.....	.....2,022	2,022	-	-	0	.....
	MBK Partners Fund IV.....	Grand Cayman.....	CYM	Distribution.....	03/09/2017	09/27/2021	383,935	.....	.....	.....	.....	.....0	.....	.....383,935	383,935	-	-	0	.....
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	07/13/2021	243,471	.....	.....	.....	.....	.....0	.....	.....243,471	243,471	-	-	0	.....
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	06/15/2017	08/10/2021	551,989	.....	.....	.....	.....	.....0	.....	.....551,989	551,989	-	-	0	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	09/03/2021	100,326	.....	.....	.....	.....	.....0	.....	.....100,326	100,326	-	-	0	.....
	Silver Lake Partners V, L.P.....	Wilmington.....	DE..	Distribution.....	06/12/2018	07/16/2021	32,873	.....	.....	.....	.....	.....0	.....	.....32,873	32,873	-	-	0	.....
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX..	Distribution.....	07/17/2017	07/19/2021	13,012	.....	.....	.....	.....	.....0	.....	.....13,012	13,012	-	-	0	.....
	Providence Equity Partners VIII L.P.....	Providence.....	RI..	Distribution.....	07/17/2019	09/29/2021	97,062	.....	.....	.....	.....	.....0	.....	.....97,062	97,062	-	-	0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	07/07/2021	65,030	.....	.....	.....	.....	.....0	.....	.....65,030	65,030	-	-	0	.....
	Siris Partners IV, L.P.....	New York.....	NY..	Distribution.....	03/15/2019	08/06/2021	37,731	.....	.....	.....	.....	.....0	.....	.....37,731	37,731	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	08/31/2021	84,350	.....	.....	.....	.....	.....0	.....	.....84,350	84,350	-	-	0	.....
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY	Distribution.....	08/24/2018	08/04/2021	82,607	.....	.....	.....	.....	.....0	.....	.....82,607	84,349	1,742	-	1,742	.....
	Carlyle Asia Partners V.....	Washington.....	DC..	Distribution.....	12/26/2018	09/08/2021	58,446	.....	.....	.....	.....	.....0	.....	.....58,446	58,446	-	-	0	.....
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	08/16/2021	52,604	.....	.....	.....	.....	.....0	.....	.....52,604	52,604	-	-	0	.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	07/21/2021	9,188	.....	.....	.....	.....	.....0	.....	.....9,188	9,188	-	-	0	.....
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/08/2019	09/15/2021	16,868	.....	.....	.....	.....	.....0	.....	.....16,868	16,868	-	-	0	.....
	SL SPV-2, LP.....	New York.....	NY..	Distribution.....	02/14/2019	07/16/2021	71,777	.....	.....	.....	.....	.....0	.....	.....71,777	71,777	-	-	0	.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	09/24/2021	1,403	.....	.....	.....	.....	.....0	.....	.....1,403	1,403	-	-	0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	09/24/2021	2,807	.....	.....	.....	.....	.....0	.....	.....2,807	2,807	-	-	0	.....
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA..	Distribution.....	05/22/2020	07/28/2021	36,404	.....	.....	.....	.....	.....0	.....	.....36,404	36,404	-	-	0	.....
	Vista Foundation Fund IV, L.P.....	Dover.....	DE..	Distribution.....	07/24/2020	07/16/2021	534	.....	.....	.....	.....	.....0	.....	.....534	534	-	-	0	.....
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE..	Distribution.....	01/06/2021	09/22/2021	5,040	.....	.....	.....	.....	.....0	.....	.....5,040	5,040	-	-	0	.....
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	09/24/2021	226,616	.....	.....	.....	.....	.....0	.....	.....226,616	226,616	-	-	0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							4,065,300	0	0	0	0	0	0	4,065,300	4,067,042	1,742	0	1,742	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL..	Distribution.....	03/31/2017	07/02/2021	371,425	.....	.....	.....	.....	.....0	.....	.....371,425	371,425	-	-	0	.....
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE..	Distribution.....	03/31/2017	09/30/2021	1,765,133	.....	.....	.....	.....	.....0	.....	.....1,765,133	1,765,133	-	-	0	.....
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE..	Distribution.....	10/21/2016	09/23/2021	209,818	.....	.....	.....	.....	.....0	.....	.....209,818	209,818	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	09/24/2021	832,800	.....	.....	.....	.....	.....0	.....	.....832,800	832,800	-	-	0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	08/13/2021	17,404	.....	.....	.....	.....	.....0	.....	.....17,404	17,404	-	-	0	.....
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	Distribution.....	08/09/2017	09/10/2021	201,146	.....	.....	.....	.....	.....0	.....	.....201,146	201,146	-	-	0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	07/29/2021	1,945	.....	.....	.....	.....	.....0	.....	.....1,945	1,945	-	-	0	.....
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE..	Distribution.....	05/02/2018	09/10/2021	181,217	.....	.....	.....	.....	.....0	.....	.....181,217	181,217	-	-	0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							3,580,888	0	0	0	0	0	0	3,580,888	3,580,888	0	0	0	0
4899999. Subtotal - Unaffiliated.....							14,897,962	0	0	0	0	0	0	14,897,962	14,899,704	1,742	0	1,742	0
5099999. Totals.....							14,897,962	0	0	0	0	0	0	14,897,962	14,899,704	1,742	0	1,742	0

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 - All Other Government																		
040114 HS 2			Argentina (Republic of) Sr Nt 0.500% 0			D	08/16/2021	Direct			28,245	76,976	27	5.B FE				
1099999 Total - Bonds - All Other Government											28,245	76,976	27	XXX				
Bonds - U.S. Special Revenue and Special Assessment																		
21969A AL 6			Corona CA Pension Oblig TxbI 2.442% 05				09/30/2021	Stifel Nicolaus & Co Inc			10,000,000	10,000,000		1.B FE				
48542R SV 7			Kansas St Dev Fin Auth Rev TxbI Ser K				08/18/2021	Citigroup			10,000,000	10,000,000		1.D FE				
59335K EB 9			Miami-Dade Cnty FL Rev TxbI Ref Ser B3				08/19/2021	Wells Fargo Securities LLC			9,525,000	9,525,000		1.D FE				
59335K EC 7			Miami-Dade Cnty FL Rev TxbI Ref Ser B3				08/19/2021	Wells Fargo Securities LLC			5,445,000	5,445,000		1.D FE				
76913D GE 1			Riverside Cnty CA Infa TxbI-Ref-Ser B				09/29/2021	Loop Capital Markets LLC			5,000,000	5,000,000		1.D FE				
76913D GF 8			Riverside Cnty CA Infa TxbI-Ref-Ser B				09/29/2021	Loop Capital Markets LLC			5,500,000	5,500,000		1.D FE				
801139 AK 2			Santa Ana Pension Obligations TxbI-Ser A				08/26/2021	Merrill Lynch			2,500,000	2,500,000		1.C FE				
801139 AL 0			Santa Ana Pension Obligations TxbI-Ser A				08/26/2021	Merrill Lynch			3,500,000	3,500,000		1.C FE				
801139 AM 8			Santa Ana Pension Obligations TxbI-Ser A				08/26/2021	Merrill Lynch			5,000,000	5,000,000		1.C FE				
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments											56,470,000	56,470,000	0	XXX				
Bonds - Industrial and Miscellaneous																		
00206R LJ 9			AT&T Inc Sr Nt 3.550% 09/15/55				09/09/2021	Tax Free Exchange			1,363,651	1,475,000	25,309	2.B FE				
023761 AA 7			American Airlines Inc LBASS EETC Ser 201				07/08/2021	Credit Suisse Securities LLC			466,039	445,970	6,647	2.A FE				
024836 AG 3			American Campus CMNTYS Sr Nt 3.875% 01				07/12/2021	Various			3,891,984	3,490,000	60,325	2.B FE				
02666T AC 1			American Homes 4 Rent Sr Nt 2.375% 07/				07/07/2021	Various			12,370,886	12,394,000	43	2.C FE				
03690A AD 8			Antero Midstream Part/FI Sr Nt 5.750%				09/23/2021	Citigroup			1,037,500	1,000,000	4,153	4.A FE				
03690A AF 3			Antero Midstream Part/FI Sr Nt 5.750%				09/30/2021	Credit Suisse Securities LLC			1,906,529	1,831,000	23,104	4.A FE				
045054 AL 7			Ashtead Capital Inc Sr Sec Nt 4.250% 1				09/15/2021	Morgan Stanley & Co LLC			3,581,605	3,236,000	51,956	2.C FE				
07274N AL 7			Bayer US Finance II LLC Sr Nt 4.375% 1				09/15/2021	Bank of America BISD Dealer			1,379,748	1,200,000	13,417	2.B FE				
084659 AV 3			Berkshire Hathaway Energy Sr Nt 3.700%				09/15/2021	Jefferies & Company Inc			2,285,580	2,000,000	12,744	1.G FE				
09261W AA 2			Blackrock DLF IX CLO Ser 2020-1 Cl A-2				09/24/2021	Direct			683,891	683,891		1.A Z				
09261W AE 4			Blackrock DLF IX CLO Ser 2020-1 Cl B 2				08/04/2021	Direct			539,561	539,561		1.D FE				
126307 BD 8			CSC Holdings Inc Sr Nt 4.625% 12/01/30				09/27/2021	Bank of America BISD Dealer			2,857,500	3,000,000	45,479	4.C FE				
18449E AE 0			Clean Harbors Inc Term Ln Nt 1 1.834%				08/13/2021	Tax Free Exchange			3,862,085	3,862,699	3,552	3.A FE				
25179M AX 1			Devon Energy Corp Sr Nt 5.250% 09/15/2				09/02/2021	Various			5,557,850	5,000,000	125,417	2.C FE				
25278X AN 9			Diamondback Energy Inc Sr Nt 3.500% 12				09/15/2021	Barclays Capital Inc			2,170,540	2,000,000	20,611	2.C FE				
26885B AH 3			EQT Midstream Partners Sr Nt 6.500% 07				09/30/2021	MarketAxess			1,053,781	935,000	15,700	3.C FE				
30231G BK 7			Exxon Mobil Corp Sr Nt 3.482% 03/19/30				09/15/2021	Credit Suisse Securities LLC			1,353,828	1,200,000	20,660	1.D FE				
33834D AA 2			Five Corners Funding Trust Sr Nt 2.850				09/15/2021	Various			6,593,778	6,200,000	34,944	1.G FE				
34107@ AA 7			Florida Pipeline Holdings, LLC Sr Nt 2				07/15/2021	MUFG Securities Inc			10,000,000	10,000,000		2.B PL				
44891A BK 2			Hyundia Capital America Sr Nt 5.875% 0				09/02/2021	Various			11,525,105	10,000,000	244,792	2.A FE				
44891A BL 0			Hyundai Capital America Sr Nt 6.375% 0				07/08/2021	HSBC Securities USA Inc			2,678,214	2,045,000	34,041	2.A FE				
459200 KA 8			International Bus Machs Corp Sr Nt 3.5				09/16/2021	Goldman Sachs & Company			1,343,112	1,200,000	14,583	1.G FE				
46868R AA 2			Jackson Park Trust CMBS Ser 2019-LIC Cl				09/16/2021	Deutsche Bank Capital			9,967,949	9,500,000	13,868	1.A FM				
50202C AA 2			LCM Ltd Partnership CLO Ser 33A Cl A 1				07/01/2021	Natixis			8,300,000	8,300,000		1.A FE				
50202C AC 8			LCM Ltd Partnership CLO Ser 33A Cl B 1				07/01/2021	Natixis			3,150,000	3,150,000		1.C FE				
50202C AE 4			LCM Ltd Partnership CLO Ser 33A Cl C 2				07/01/2021	Natixis			1,875,000	1,875,000		1.F FE				
50540R AQ 5			Laboratory Corp of America Sr Nt 3.600				09/02/2021	Various			4,782,484	4,433,500	15,961	2.B FE				
59981T AL 9			Mill City Mortgage Trust RMBS Ser 2019-G				07/21/2021	Citigroup			3,221,355	3,048,000	6,054	1.F FE				
61945C AB 9			Mosaic Co Sr Nt 4.875% 11/15/41				07/13/2021	Goldman Sachs & Company			3,472,836	2,904,000	23,595	2.C FE				
62912X AF 1			NGPL Pipeco LLC Sr Nt 4.875% 08/15/27				09/15/2021	Barclays Capital Inc			613,650	535,000	2,318	2.C FE				

QE04

SCHEDULE D - PART 3

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

QE04.1

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
637417	AL	0	National Retail Properties Inc Sr Nt 4.....		09/20/2021.....	Various.....		1,646,199	1,433,000	26,256	2.A FE.....
65409Q	BD	3	Nielsen Finance LLC/Co Sr Nt 5.625% 10.....		09/29/2021.....	Credit Suisse Securities LLC.....		1,556,250	1,500,000		4.B FE.....
65480C	AC	9	Nissan Motor Acc Co Sr Nt 1.850% 09/16.....		09/13/2021.....	Citigroup.....		1,999,520	2,000,000		2.C FE.....
65480C	AD	7	Nissan Motor Acc Co Sr Nt 2.450% 09/15.....		09/13/2021.....	Citigroup.....		1,076,591	1,077,000		2.C FE.....
73019#	AA	0	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....		08/03/2021.....	Seaport Global Securities LLC.....		2,127,328	2,032,007	23,707	1.D.....
73019#	AC	6	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....		08/03/2021.....	Seaport Global Securities LLC.....		2,016,396	1,926,045	22,471	1.D.....
80386W	AB	1	Sasol Financing USA LLC Sr Nt 6.500% 0.....		08/17/2021.....	Direct.....		1,203,495	1,090,000	27,858	3.B FE.....
91913Y	AW	0	Valero Energy Corp Sr Nt 4.000% 04/01.....		09/17/2021.....	Various.....		4,602,159	4,140,000	76,862	2.B FE.....
91914J	AB	8	Valero Energy Corp Sr Nt 4.500% 03/15.....		09/16/2021.....	Suntrust Robinson Humprey Inc.....		914,946	806,000	333	2.B FE.....
92277G	AU	1	Ventas Realty LP Sr Nt 3.000% 01/15/30.....		09/15/2021.....	Barclays Capital Inc.....		2,113,860	2,000,000	10,333	2.A FE.....
92840V	AE	2	Vistra Operations Co LLC 1st Lien 4.30.....		09/15/2021.....	JP Morgan Securities LLC.....		2,161,680	2,000,000	14,811	2.C FE.....
92936U	AF	6	WP Carey Inc Sr Nt 3.850% 07/15/29.....		09/16/2021.....	MarketAxess.....		336,588	300,000	2,085	2.B FE.....
96950F	AQ	7	Williams Partners LP Sr Nt 3.900% 01/1.....		09/02/2021.....	Various.....		8,148,625	7,500,000	42,250	2.B FE.....
000000	00	0	Tulloy Oil Plc Sr Nt 7.000% 03/01/25.....	D.....	08/24/2021.....	Direct.....		220,025	260,000	8,847	5.B FE.....
000000	00	0	Digicel Group 0.5 Ltd Sr Nt PIK 8.000%.....	D.....	08/31/2021.....	Direct.....		91,613	105,000	2,202	6. FE.....
000000	00	0	China Evergrande Group Sec Nt 8.750% 0.....	D.....	08/24/2021.....	Direct.....		111,650	280,000	3,947	6. FE.....
000000	00	0	Ipoteka-Bank ATIB Sr Nt 5.500% 11/19/2.....	D.....	09/30/2021.....	Direct.....		345,510	330,000	6,806	3.C FE.....
000000	00	0	Yuzhou Group 1st Lien 7.850% 08/12/26.....	D.....	08/24/2021.....	Direct.....		161,750	200,000	611	4.B FE.....
000000	00	0	MTN Mauritius Investments Sr Nt 6.500%.....	D.....	08/24/2021.....	Direct.....		231,750	200,000	4,803	3.C FE.....
000000	00	0	Aydem Yenilenebilir Energy Nt 7.750% 0.....	D.....	08/24/2021.....	Direct.....		209,213	210,000	1,085	4.B FE.....
000000	00	0	IHS Netherlands Holdco Sr Nt 8.000% 09.....	D.....	08/17/2021.....	Direct.....		215,000	200,000	6,711	4.B FE.....
000000	00	0	Credit Bank of Moscow Sub Nt 7.500% 10.....	D.....	08/24/2021.....	Direct.....		208,250	200,000	5,875	4.A FE.....
000000	00	0	DTEK Finance PLC Sr Nt 7.000% 12/31/27.....	D.....	07/30/2021.....	Interest Capitalization.....		3,451	3,451		5.B FE.....
000000	00	0	Eastern & Southern AFRIC Sr Nt 4.125%.....	D.....	09/30/2021.....	Direct.....		337,838	330,000	3,554	3.A.....
000000	00	0	Global Bank Corporation Sr Nt 5.250% 0.....	D.....	08/20/2021.....	Direct.....		235,070	220,000	4,107	3.A FE.....
000000	00	0	Millicom Intl Cellular Sr Nt 4.500% 04.....	D.....	08/19/2021.....	Direct.....		387,575	370,000	5,365	3.B FE.....
000000	00	0	Cemex SAB DE CV 1st Lien 3.875% 07/11.....	D.....	08/16/2021.....	Direct.....		298,338	290,000	1,155	3.C FE.....
000000	00	0	Odebrecht Finance LTD Sr Nt 0.000% 12.....	D.....	08/28/2021.....	Interest Capitalization.....		27,321	27,321		6. FE.....
000000	00	0	Office Cherifien Des Pho Sr Nt 5.125%.....	D.....	08/19/2021.....	Direct.....		343,400	340,000	2,904	3.A FE.....
00434G	2B	5	Access Bank PLC Sr Nt 6.125% 09/21/26.....	D.....	09/14/2021.....	Direct.....		260,000	260,000		4.B FE.....
00973R	AF	0	Aker BP ASA Nt 3.750% 01/15/30.....	D.....	09/15/2021.....	JP Morgan Securities LLC.....		1,304,340	1,200,000	7,750	2.C FE.....
054644	AA	7	Aydem Yenilenebilir Energy Nt 7.750% 0.....	D.....	07/26/2021.....	Direct.....		486,036	490,000		4.B FE.....
05578Q	AE	3	BPCE SA Sub Nt 4.875% 04/01/26.....	D.....	09/15/2021.....	Bank of America BISD Dealer.....		2,936,117	2,580,000	57,996	2.B FE.....
22535W	AH	0	Credit Agricole Sr Nt 1.247% 01/26/27.....	D.....	09/15/2021.....	Credit Agricole USA was Calyon.....		1,983,900	2,000,000	3,533	1.G FE.....
225433	AC	5	Credit Suisse Group Fdg Ltd Sr Nt 3.75.....	D.....	09/02/2021.....	Credit Suisse Securities LLC.....		8,148,450	7,500,000	125,781	2.A FE.....
279158	AN	9	Ecopetrol SA Sr Nt 6.875% 04/29/30.....	D.....	08/18/2021.....	Direct.....		683,715	570,000	12,083	3.A FE.....
456837	AV	5	ING Groep NV Sr Nt 1.726% 04/01/27.....	D.....	09/15/2021.....	Goldman Sachs & Company.....		2,028,300	2,000,000	15,918	1.G FE.....
46653N	AA	0	UZAUTO Motors AJ Sr Nt 4.850% 05/04/26.....	D.....	07/10/2021.....	Direct.....		202,200	200,000	1,563	4.A FE.....
55292W	AA	8	MC Brazil Dwnstrm Nt 7.250% 06/30/31.....	D.....	07/13/2021.....	Direct.....		650,000	650,000		3.C FE.....
632525	AS	0	National Australia Bk NY Sr Nt Fix to FI.....	D.....	07/01/2021.....	Stifel Nicolaus & Co Inc.....		10,842,900	10,000,000	170,430	2.A FE.....
71647N	BJ	7	Petrobras Global Finance Sr Nt 5.500%.....	D.....	08/16/2021.....	Direct.....		260,910	260,000	2,701	3.C FE.....
822582	BE	1	Shell International Finance Sr Nt 4.12.....	D.....	07/15/2021.....	JP Morgan Securities LLC.....		4,810,080	4,000,000	31,167	1.D FE.....
83051G	AS	7	Skandinaviska Enskilda Sr Nt 0.650% 09.....	D.....	08/31/2021.....	Morgan Stanley & Co LLC.....		14,978,700	15,000,000		1.E FE.....
88332E	AA	1	Bidvest Group Sr Nt 3.625% 09/23/26.....	D.....	09/30/2021.....	Direct.....		685,500	685,000	222	3.B FE.....

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7		8	9		10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost		Par Value	Paid for Accrued Interest and Dividends		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
918374 AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28.....			D.....	08/20/2021.....	Direct.....			234,138		220,000	1,519		4 A FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....									197,712,718		186,468,445	1,554,874		XXX
Bonds - Unaffiliated Bank Loans														
000000 00 0	US Foods Inc New Term Ln Nt 1 1.834% 0.....				08/13/2021.....	Tax Free Exchange.....			6,644,832		6,629,426	6,129		4 C FE.....
000000 00 0	Quintiles IMS New Term Ln B Nt 1 1.834.....				08/13/2021.....	Tax Free Exchange.....			3,991,127		3,975,262	3,675		3 A FE.....
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1 2.084%.....				08/13/2021.....	Tax Free Exchange.....			922,089		918,316	962		3 A FE.....
45174U AG 3	iHeart Communications Com Incremental Te.....				09/10/2021.....	Bank of America BISD Dealer.....			10,000,000		10,000,000			4 A FE.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2 7.250%.....				07/27/2021.....	Direct.....			114,968		116,129			4 C.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....									21,673,016		21,639,133	10,766		XXX
8399997. Total - Bonds - Part 3.....									275,883,979		264,654,554	1,565,667		XXX
8399999. Total - Bonds.....									275,883,979		264,654,554	1,565,667		XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred														
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....				09/24/2021.....	Direct.....			2,981,070		298,107			2 A PL.....
000000 00 0	DP World Salaam Jr Nt Fix to Float 6.0.....			D.....	08/26/2021.....	Direct.....			650,000,000		709,075	6,205		3 B FE.....
000000 00 0	Absa Group Ltd Jr Sub Nt Fix to Float.....			D.....	07/08/2021.....	Direct.....			700,000,000		718,000	5,578		4 B FE.....
000000 00 0	Rizal Commercial Banking Jr Nt Fix to Fl.....			D.....	08/20/2021.....	Direct.....			320,000,000		342,400	10,227		3 C FE.....
12504P AK 6	Credit Bank of Moscow Jr Nt Fix to Float.....			D.....	09/27/2021.....	Direct.....			575,000,000		575,000			4 C FE.....
87251L AA 4	Tinkoff Bk Jr Sub Nt Fix to Float 6.00.....			D.....	09/13/2021.....	Direct.....			605,000,000		605,000			4 C FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									3,247,582		XXX	22,010		XXX
8999997. Total - Preferred Stocks - Part 3.....									3,247,582		XXX	22,010		XXX
8999999. Total - Preferred Stocks.....									3,247,582		XXX	22,010		XXX
9899999. Total - Preferred and Common Stocks.....									3,247,582		XXX	22,010		XXX
9999999. Total - Bonds, Preferred and Common Stocks.....									279,131,561		XXX	1,587,677		XXX

QE04.2

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	09/01/2021.	Paydown.....	44,715	44,715	44,493	44,582	.....	.....133	.....	.....133	.....	.....44,715	.....	.....	.....0	1,997	06/15/2026.	1.A
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	09/01/2021.	Paydown.....	9,535	9,535	10,011	9,707	.....	.....(172)	.....	.....(172)	.....	.....9,535	.....	.....	.....0	437	06/15/2028.	1.A
912828	S7	6	U S Treasury Nt 1.125% 07/31/21.....	..	07/31/2021.	Maturity.....	10,000,000	10,000,000	9,739,877	9,961,530	.....	.....38,470	.....	.....38,470	.....	.....10,000,000	.....	.....	.....0	112,500	07/31/2021.	1.A
0599999.	Total - Bonds - U.S. Government.....						10,054,250	10,054,250	9,794,381	10,015,819	0	38,431	0	38,431	0	10,054,250	0	0	0	114,934	XXX	XXX

Bonds - All Other Government

000000	00	0	Argentina (Republic of) Nt 0.000% 01/0...	D	07/19/2021.	Direct.....	15,254	42,788	18,923	15,618	3,716	762	.....	.....4,478	.....	.....20,095	.....	.....(4,841)	(4,841)	45	01/09/2038.	5.A FE.....
040114	HX	1	Argentina (Republic of) Sr Nt 1.000% 0...	D	08/23/2021.	Direct.....	13,890	35,253	17,671	15,291	2,943	1,267	.....	.....4,210	.....	.....19,501	.....	.....(5,611)	(5,611)	344	07/09/2029.	5.B FE.....
1099999.	Total - Bonds - All Other Government.....						29,144	78,041	36,594	30,909	6,659	2,029	0	8,688	0	39,596	0	(10,452)	(10,452)	389	XXX	XXX

Bonds - U.S. Political Subdivisions of States

230342	AR	8	Culver City Calif Sch Facs GO Uni Sch Di...	..	08/01/2021.	Maturity.....	1,335,000	1,335,000	1,500,180	1,343,359	.....	.....(8,359)	.....	.....(8,359)	.....	.....1,335,000	.....	.....	.....0	73,425	08/01/2021.	1.C FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						1,335,000	1,335,000	1,500,180	1,343,359	0	(8,359)	0	(8,359)	0	1,335,000	0	0	0	73,425	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

3128HJ	AG	1	FHLMC Gold PC Pool #W30007 6.423% 08/1	..	09/01/2021.	Paydown.....	354,303	354,303	405,788	387,772	.....	.....(33,469)	.....	.....(33,469)	.....	.....354,303	.....	.....	.....0	15,178	08/15/2028.	1.A
3132DW	A6	0	FHLMC Pool #SD8129 2.500% 02/25/51.	..	09/01/2021.	Paydown.....	757,885	757,885	798,178	.....	.....	.....(40,292)	.....	.....(40,292)	.....	.....757,885	.....	.....	.....0	11,165	02/25/2051.	1.A
3132DW	BC	6	FHLMC Pool #SD8135 2.500% 03/25/51.	..	09/01/2021.	Paydown.....	753,720	753,720	784,884	.....	.....	.....(31,164)	.....	.....(31,164)	.....	.....753,720	.....	.....	.....0	8,163	03/25/2051.	1.A
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24	..	09/01/2021.	Paydown.....	1,928	1,928	1,995	1,942	.....	.....(14)	.....	.....(14)	.....	.....1,928	.....	.....	.....0	87	02/15/2024.	1.A
3133T3	X8	6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24	..	09/01/2021.	Paydown.....	17,785	17,785	17,897	17,774	.....	.....11	.....	.....11	.....	.....17,785	.....	.....	.....0	772	02/15/2024.	1.A
3133TC	6P	8	FHLMC Structured Ser 2008 M 7.000% 11/	..	09/01/2021.	Paydown.....	7,093	7,093	7,361	7,201	.....	.....(108)	.....	.....(108)	.....	.....7,093	.....	.....	.....0	327	11/20/2027.	1.A
31358K	7A	0	FNMA REMIC Ser 1991-164PX 7.500% 12/25	..	09/01/2021.	Paydown.....	862	862	896	862	.....	.....	.....	.....0	.....	.....862	.....	.....	.....0	43	12/25/2021.	1.A
31358L	VM	5	FNMA REMIC Ser G92-14Z 7.000% 02/25/22	..	09/01/2021.	Paydown.....	110	110	112	110	.....	.....	.....	.....0	.....	.....110	.....	.....	.....0	5	02/25/2022.	1.A
31359B	DN	4	FNMA REMIC Ser 1993-115G 5.500% 07/25/	..	09/01/2021.	Paydown.....	2,896	2,896	2,664	2,854	.....	.....42	.....	.....42	.....	.....2,896	.....	.....	.....0	105	07/25/2023.	1.A
31359B	ZK	6	FNMA REMIC Ser 1993-119GA 6.500% 07/25	..	09/01/2021.	Paydown.....	1,951	1,951	1,926	1,940	.....	.....11	.....	.....11	.....	.....1,951	.....	.....	.....0	84	07/25/2023.	1.A
3138YG	XE	7	FNMA Pool #AY3376 3.500% 04/25/45...	..	09/01/2021.	Paydown.....	675,842	675,842	694,164	693,076	.....	.....(17,234)	.....	.....(17,234)	.....	.....675,842	.....	.....	.....0	15,593	04/25/2045.	1.A
3138YP	A2	8	FNMA Pool #AY9024 3.000% 05/25/45...	..	09/01/2021.	Paydown.....	1,238,967	1,238,967	1,258,713	1,257,421	.....	.....(18,454)	.....	.....(18,454)	.....	.....1,238,967	.....	.....	.....0	24,267	05/25/2045.	1.A
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45...	..	09/01/2021.	Paydown.....	693,295	693,295	702,636	702,104	.....	.....(8,809)	.....	.....(8,809)	.....	.....693,295	.....	.....	.....0	14,630	11/25/2045.	1.A
3140E8	FP	8	FNMA Pool #BA3773 3.000% 11/25/45...	..	09/01/2021.	Paydown.....	1,008,685	1,008,685	1,027,046	1,025,922	.....	.....(17,237)	.....	.....(17,237)	.....	.....1,008,685	.....	.....	.....0	19,750	11/25/2045.	1.A
3140HB	FS	2	FNMA Pool #BJ9176 4.000% 05/25/48...	..	09/01/2021.	Paydown.....	937,012	937,012	955,643	955,046	.....	.....(18,034)	.....	.....(18,034)	.....	.....937,012	.....	.....	.....0	24,296	05/25/2048.	1.A
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31...	..	09/01/2021.	Paydown.....	351,260	351,260	366,065	364,067	.....	.....(12,807)	.....	.....(12,807)	.....	.....351,260	.....	.....	.....0	8,156	11/25/2031.	1.A
3140KD	LJ	7	FNMA Pool #BP5728 2.500% 06/25/50...	..	09/01/2021.	Paydown.....	2,167,828	2,167,828	2,245,311	2,244,504	.....	.....(76,676)	.....	.....(76,676)	.....	.....2,167,828	.....	.....	.....0	35,136	06/25/2050.	1.A
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48...	..	09/01/2021.	Paydown.....	1,848,290	1,848,290	1,885,833	1,884,446	.....	.....(36,156)	.....	.....(36,156)	.....	.....1,848,290	.....	.....	.....0	45,388	05/25/2048.	1.A

QE05

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
3140X9 6Y 6	FNMA Pool #FM6286	2.500%	01/25/51...	..	09/01/2021.	Paydown.....		212,589	212,589	221,707			(9,118)		(9,118)		212,589			0	2,175	01/25/2051.	1.A
31417D LN 1	FNMA Pool #AB6632	3.500%	10/25/42...	..	09/01/2021.	Paydown.....		913,280	913,280	955,520	952,073		(38,792)		(38,792)		913,280			0	20,917	10/25/2042.	1.A
31418D WR 9	FNMA Pool #MA4255	2.000%	02/25/51...	..	09/01/2021.	Paydown.....		328,155	328,155	338,551			(10,396)		(10,396)		328,155			0	3,927	02/25/2051.	1.A
31418D XJ 6	FNMA Pool #MA4280	1.500%	03/25/51...	..	09/01/2021.	Paydown.....		85,481	85,481	84,359			1,122		1,122		85,481			0	541	03/25/2051.	1.A
31418D XL 1	FNMA Pool #MA4282	2.500%	03/25/51...	..	09/01/2021.	Paydown.....		308,374	308,374	321,022			(12,648)		(12,648)		308,374			0	3,372	03/25/2051.	1.A
34074M PG 0	Florida St Hsg Fin Corp Rev Txbi Ref Hom			..	09/01/2021.	Call 100.0000.....		276,638	276,638	276,638	276,638				0		276,638			0	4,805	01/01/2043.	1.A FE.....
442348 4P 0	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien			..	07/01/2021.	Redemption 100.0000.....		7,500,000	7,500,000	7,670,850	7,510,595		(10,595)		(10,595)		7,500,000			0	375,000	07/01/2022.	1.F FE.....
442348 4Q 8	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien			..	07/01/2021.	Redemption 100.0000.....		1,500,000	1,500,000	1,515,180	1,500,946		(946)		(946)		1,500,000			0	75,000	07/01/2023.	1.F FE.....
915137 K2 8	University TX Rev Fin Sys Ser C	5.000%.		..	08/15/2021.	Maturity.....		13,000,000	13,000,000	13,817,830	13,047,664		(47,664)		(47,664)		13,000,000			0	650,000	08/15/2021.	1.A FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							34,944,229	34,944,229	36,358,769	32,834,957	0	(439,427)	0	(439,427)	0	34,944,229	0	0	0	1,358,882	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.1

000759	CV	0	American Business Fin Svcs Inc RMBS Ser	..	09/01/2021.	Paydown.....			48,570	48,570	37,850	37,850				0		37,850		10,720	10,720	671	09/15/2033.	1.D FM.....
00115B	AA	5	AEP Texas Central Trans Fund LBASS Ser 2	..	08/01/2021.	Paydown.....			1,587,671	1,587,671	1,587,669	1,587,646		25		25		1,587,671		0	32,639	02/01/2027.	1.A FE.....	
00206R	MD	1	AT&T Inc Sr Nt 3.550% 09/15/55.....	..	09/09/2021.	Tax Free Exchange.....			1,363,651	1,475,000	1,363,044			606		606		1,363,651		0	25,309	09/15/2055.	2.B FE.....	
00441X	AD	6	ACE Securities Corp RMBS Ser 2006-NC2 CI	..	09/27/2021.	Paydown.....			82,584	82,584	39,057	38,774	283	43,527		43,810		82,584		0	1,205	07/25/2036.	1.D FM.....	
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 CI	..	07/21/2021.	Various.....			4,934,387	13,101,491	3,940,349	3,936,475	3,874	994,038		997,912		4,934,387		0	74,106	07/23/2035.	6. FE.....	
018522	H#	2	Allete Inc 1st Mtg Bd 3.020% 09/15/21.....	..	09/15/2021.	Maturity.....			6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000		0	181,200	09/15/2021.	1.F	
023761	AA	7	American Airlines Inc LBASS EETC Ser 201	..	08/15/2021.	Redemption 100.0000.....			13,158	13,158	13,750			(592)		(592)		13,158		0	240	02/15/2029.	2.A FE.....	
02376U	AA	3	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption 100.0000.....			9,499	9,499	9,689			(190)		(190)		9,499		0	170	01/15/2028.	2.A FE.....	
02377L	AA	2	American Airlines Inc Secured Ser AA 3...	..	08/15/2021.	Redemption 100.0000.....			122,146	122,146	122,146	122,146				0		122,146		0	3,848	08/15/2033.	2.A FE.....	
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption 100.0000.....			263,978	263,978	275,906	251,537	15,120	(2,679)		12,441		263,978		0	13,067	01/15/2023.	4.C FE.....	
03072S	L9	4	Ameritrust Mtg Sec Inc RMBS Ser 2005-R8	..	07/25/2021.	Paydown.....			89,422	89,422	78,901	88,749		673		673		89,422		0	440	10/25/2035.	1.A FM.....	
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202	..	09/01/2021.	Paydown.....			278,567	278,567	278,562	278,348		219		219		278,567		0	4,569	12/25/2059.	1.A FM.....	
045054	AD	5	Ashtead Capital Inc 2nd Lien Nt 4.125%..	..	08/18/2021.	Call 102.0630.....			3,827,363	3,750,000	3,590,625	3,640,120		13,577		13,577		3,653,697	96,303	96,303	233,339	08/15/2025.	2.C FE.....	
05348E	AQ	2	AvalonBay Communities Inc Sr Nt 2.950%	..	09/11/2021.	Call 102.6994.....			3,080,982	3,000,000	2,780,730	2,953,494		18,495		18,495		2,971,990		28,010	28,010	168,498	09/15/2022.	1.G FE.....
05529S	AC	3	Barclays Comm Mort Sec CMBS Ser 2013-TYS	..	09/01/2021.	Paydown.....			5,791,235	5,791,235	5,964,956	5,797,902		(6,667)		(6,667)		5,791,235		0	162,934	09/05/2032.	1.A FM.....	
05529S	AJ	8	Barclays Comm Mort Sec CMBS Ser 2013-TYS	..	09/01/2021.	Paydown.....			3,000,000	3,000,000	3,087,632	3,007,209		(7,209)		(7,209)		3,000,000		0	91,006	09/05/2032.	1.A FM.....	

SCHEDULE D - PART 4

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

QE05.2

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22			
CUSIP Identification		Description		Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05950T	AF	2	Banc of America Mtg Securities RMBS Ser	..	09/01/2021.	Paydown.....				24,993		25,529		23,844		24,075										24,077				916		916		498		11/20/2046.		1.D FM.....		
07331Q	AA	5	Bayview Opport Mast Fund Trust RMBS Ser	..	09/28/2021.	Paydown.....				511,246		511,246		526,123		517,138				(5,893)				(5,893)		511,246						0		13,853		06/28/2053.		1.A FM.....		
09261W	AN	4	Blackrock DLF IX CLO Ser 2020-1 Cl W 2	..	07/21/2021.	Paydown.....				16,228		16,228		16,228		16,228								0		16,228						0		274		07/21/2030.		4.B FE.....		
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2021.	Redemption 100.0000.....				119,004		119,004		119,004		119,004								0		119,004						0		7,450		02/15/2023.		1.B		
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2021.	Redemption 100.0000.....				184,474		184,474		184,474		184,474								0		184,474						0		11,032		01/15/2024.		1.B		
1248EP	BR	3	05/01/26	..	09/01/2021.	Call 102.7500.....				770,625		750,000		750,000		750,000								0		750,000						0		55,000		05/01/2026.		3.B FE.....		
12527G	AC	7	CF Industries Inc Nt 3.450% 06/01/23.....	..	09/10/2021.	Call 105.1810.....				1,929,020		1,834,000		1,832,294		1,833,537				129				129		1,833,666						334		144,056		06/01/2023.		2.C FE.....		
12567A	AP	2	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2021.	Paydown.....				5,184		8,222		6,943		6,943								0		6,943						(1,759)		(1,759)		281		03/25/2022.		4.B FM.....
12591U	AD	5	Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	09/01/2021.	Paydown.....				854,228		854,228		879,822		859,356				(5,129)				(5,129)		854,228						0		21,390		03/10/2047.		1.A FM.....		
12593Y	BC	6	Comm Mortgage Trust CMBS Ser 2016-CR28 C	..	09/01/2021.	Paydown.....				138,484		138,484		142,634		139,903				(1,420)				(1,420)		138,484						0		3,244		02/10/2049.		1.A FM.....		
12638P	AB	5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-	..	09/01/2021.	Paydown.....				46,948		46,948		22,016		19,663		2,352		24,932				27,284		46,948						0		551		04/25/2037.		1.D FM.....		
12644*	AC	1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7	..	09/15/2021.	Redemption 100.0000.....				39,074		39,074		39,074		39,074								0		39,074						0		1,881		12/15/2026.		1.B		
12644@	AX	3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	08/14/2021.	Redemption 100.0000.....				91,318		91,318		91,318		91,318								0		91,318						0		6,456		08/14/2021.		2.A		
126650	BP	4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	07/10/2021.	Redemption 100.0000.....				26,455		26,455		29,915		28,385				(1,930)				(1,930)		26,455						0		931		12/10/2028.		2.B		
126650	BP	4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	09/10/2021.	Redemption 100.0000.....				53,310		53,310		60,282		57,199				(3,888)				(3,888)		53,310						0		2,280		12/10/2028.		2.B FE.....		
126650	BQ	2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	07/10/2021.	Various.....				12,259		12,259		12,674		12,490				(231)				(231)		12,259						0		497		01/10/2030.		2.B		
126650	BQ	2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	09/10/2021.	Various.....				24,732		24,732		25,568		25,197				(465)				(465)		24,732						0		1,216		01/10/2030.		2.B FE.....		
126650	BS	8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	07/10/2021.	Redemption 100.0000.....				5,475		5,475		6,959		6,434				(959)				(959)		5,475						0		240		01/10/2032.		2.B		
126650	BS	8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2021.	Redemption 100.0000.....				11,052		11,052		14,049		12,988				(1,936)				(1,936)		11,052						0		588		01/10/2032.		2.B FE.....		
12668B	EJ	8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4 5.	..	09/01/2021.	Paydown.....				117,978		119,854		107,151		107,151								0		107,151						10,827		10,827		4,377		02/25/2036.		1.D FM.....
14042R	BT	7	Capital One NA Sr Nt 2.250% 09/13/21.....	..	08/13/2021.	Call 100.0000.....				1,500,000		1,500,000		1,497,675		1,499,661				298				298		1,499,959						41		41		30,938		09/13/2021.		1.G FE.....
16165V	AM	0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9 6.	..	09/01/2021.	Paydown.....				5,594		4,102		3,019		2,443		628		(2)				626		3,069						2,525		2,525		247		02/25/2037.		1.D FM.....
17275R	BJ	0	Cisco Sys Inc Sr Nt 1.850% 09/20/21.....	..	08/20/2021.	Redemption 100.0000.....				10,000,000		10,000,000		9,998,600		9,999,792				208				208		10,000,000						0		169,583		09/20/2021.		1.E FE.....		
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl	..	09/01/2021.	Paydown.....				192,219		192,219		193,300		193,233				(1,014)				(1,014)		192,219						0		4,689		06/25/2058.		1.A FM.....		
17323T	AA	8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2	..	09/01/2021.	Paydown.....				168,807		168,807		167,830		168,204				603				603		168,807						0		3,788		01/25/2053.		1.A FM.....		
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser..	..	09/01/2021.	Paydown.....				444,648		444,648		465,317		464,327				(19,679)				(19,679)		444,648						0		8,850		09/25/2064.		1.A FM.....		
18449E	AE	0	Clean Harbors Inc Term Ln Nt 1 1.834%..	..	09/30/2021.	Redemption 100.0000.....				10,059		10,059		10,058		10,058				2				2		10,059						0		32		06/30/2024.		3.A FE.....		
233331	AR	8	DTE Energy Co Sr Nt 3.850% 12/01/23.....	..	08/02/2021.	Various.....				16,183,200		15,000,000		16,476,450		15,624,300				(121,797)				(121,797)		15,502,502						(502,502)		(502,502)		1,569,804		12/01/2023.		2.B FE.....
233331	AS	6	DTE Energy Co Sr Nt 3.500% 06/01/24.....	..	07/07/2021.	Call 108.3850.....				2,167,700		2,000,000		1,998,672		1,999,382				88				88		1,999,470						530		530		209,700		06/01/2024.		2.B FE.....

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
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA	2.0...	..	07/13/2021.	Redemption 100.0000.....	.....	.....328,867	328,867	328,867	328,867	.....	.....	.....	.....0	.....	.....328,867	.....	.....	.....0	3,289	06/10/2028.	1.E FE.....
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A	2.50.....	..	07/13/2021.	Redemption 100.0000.....	.....	.....(328,867)	(328,867)	(328,867)	(328,867)	.....	.....	.....	.....0	.....	.....(328,867)	.....	.....	.....0	1,129	06/10/2028.	2.B FE.....
25470D AF 6	Discovery Communications Nt	3.300% 05/	..	08/01/2021.	Call 102.3551.....	.....	.....4,094,203	4,000,000	3,774,080	3,959,068	.....	.....17,135	.....	.....17,135	.....	.....3,976,202	.....	.....23,798	23,798	188,069	05/15/2022.	2.C FE.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		..	09/01/2021.	Paydown.....	.....	.....46,843	48,760	32,731	32,731	.....	.....	.....	.....0	.....	.....32,731	.....	.....14,113	14,113	2,017	08/25/2037.	4.B FM.....
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		..	09/01/2021.	Paydown.....	.....	.....13,296	13,296	6,515	6,315	3,353	3,628	.....	.....6,981	.....	.....13,296	.....	.....0	0	749	12/10/2024.	6. FM.....
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006		..	09/27/2021.	Paydown.....	.....	.....49,412	49,412	25,415	25,415	.....	.....23,997	.....	.....23,997	.....	.....49,412	.....	.....0	0	85	10/25/2036.	4.B FM.....
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2021.	Paydown.....	.....	.....409	409	409	409	.....	.....1	.....	.....1	.....	.....409	.....	.....0	0	12	11/25/2033.	1.A FM.....
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F C11		..	09/01/2021.	Paydown.....	.....	.....61,232	63,017	57,873	57,873	.....	.....	.....	.....0	.....	.....57,873	.....	.....3,359	3,359	2,310	12/25/2035.	1.D FM.....
375558 AU 7	Gilead Sciences Inc Sr Nt	4.400% 12/01..	..	09/01/2021.	Call 100.0000.....	.....	.....4,748,000	4,748,000	5,198,862	4,802,665	.....	.....(39,705)	.....	.....(39,705)	.....	.....4,762,960	.....	.....(14,960)	(14,960)	156,684	12/01/2021.	2.A FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		..	09/15/2021.	Paydown.....	.....	.....293,442	293,442	297,803	297,517	.....	.....(4,074)	.....	.....(4,074)	.....	.....293,442	.....	.....0	0	5,881	10/15/2054.	1.C FE.....
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		..	09/15/2021.	Paydown.....	.....	.....27,520	27,520	28,887	28,779	.....	.....(1,259)	.....	.....(1,259)	.....	.....27,520	.....	.....0	0	558	10/15/2053.	1.A FE.....
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-		..	09/15/2021.	Paydown.....	.....	.....1,356	1,356	758	758	.....	.....598	.....	.....598	.....	.....1,356	.....	.....0	0	2	09/15/2030.	1.A FM.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		..	09/27/2021.	Paydown.....	.....	.....149,991	149,991	140,004	140,004	.....	.....9,987	.....	.....9,987	.....	.....149,991	.....	.....0	0	337	06/25/2037.	1.A FM.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		..	09/20/2021.	Paydown.....	.....	.....169,791	169,791	165,493	166,593	.....	.....3,197	.....	.....3,197	.....	.....169,791	.....	.....0	0	365	07/19/2047.	1.A FM.....
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A	7.37.	..	09/15/2021.	Redemption 100.0000.....	.....	.....170,726	170,726	193,988	.....	.....	.....(23,261)	.....	.....(23,261)	.....	.....170,726	.....	.....0	0	6,296	09/15/2027.	1.G FE.....
437084 PZ 3	Home Equity Asset Tr RMBS Ser 2005-8 Cl		..	09/27/2021.	Paydown.....	.....	.....1,640,861	1,640,861	1,481,903	1,631,076	.....	.....9,785	.....	.....9,785	.....	.....1,640,861	.....	.....0	0	5,773	02/25/2036.	1.A FM.....
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1 0.		..	09/27/2021.	Paydown.....	.....	.....76,442	76,442	74,442	74,442	.....	.....2,000	.....	.....2,000	.....	.....76,442	.....	.....0	0	316	04/25/2035.	1.A FM.....
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		..	09/17/2021.	Paydown.....	.....	.....10,983	10,983	10,983	10,983	.....	.....	.....	.....0	.....	.....10,983	.....	.....0	0	76	06/17/2037.	1.A FE.....
46639N AR 2	JPMBB Comm Mtg Sec Tr CMBS Ser 2013-C12		..	09/01/2021.	Paydown.....	.....	.....1,350,263	1,350,263	1,390,763	1,353,293	.....	.....(3,029)	.....	.....(3,029)	.....	.....1,350,263	.....	.....0	0	28,371	07/15/2045.	1.A FM.....
478375 AF 5	Johnson Control Intl plc Sr Nt	3.750%.....	..	09/01/2021.	Call 100.0000.....	.....	.....102,000	102,000	106,862	102,731	.....	.....(731)	.....	.....(731)	.....	.....102,000	.....	.....0	0	2,869	12/01/2021.	2.B FE.....
50026* AA 3	Kohls Corp CTL Shelby MI	7.600% 12/15/	..	09/02/2021.	Call 105.0505.....	.....	.....298,925	284,554	300,622	286,519	.....	.....(653)	.....	.....(653)	.....	.....285,866	.....	.....(1,312)	(1,312)	29,798	12/15/2022.	2.C
50026* AA 3	Kohls Corp CTL Shelby MI	7.600% 12/15/	..	08/15/2021.	Redemption 100.0000.....	.....	.....33,590	33,590	35,487	33,822	.....	.....(232)	.....	.....(232)	.....	.....33,590	.....	.....0	0	1,594	12/15/2022.	2.C
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C		..	09/25/2021.	Paydown.....	.....	.....597,506	597,506	558,668	571,358	.....	.....26,148	.....	.....26,148	.....	.....597,506	.....	.....0	0	4,120	10/25/2034.	1.A FM.....
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		..	09/27/2021.	Paydown.....	.....	.....37,764	37,764	21,471	21,471	.....	.....16,293	.....	.....16,293	.....	.....37,764	.....	.....0	0	101	08/25/2036.	1.D FM.....
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		..	09/01/2021.	Paydown.....	.....	.....4,789	4,795	3,791	2,458	2,046	153	.....	.....2,199	.....	.....4,657	.....	.....132	132	193	11/25/2021.	1.D FM.....
55818P AN 0	Madison Park Funding LTD CLO Ser 2014-12		..	07/20/2021.	Paydown.....	.....	.....1,630,780	1,630,780	1,630,780	1,630,780	.....	.....	.....	.....0	.....	.....1,630,780	.....	.....0	0	23,005	07/20/2026.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59020U	YN	9	Merrill Lynch Mortgage Tr RMBS Ser 2005-	..	09/01/2021.	Paydown.....		77,640	77,640	74,923	76,093	.....	.....1,547	.....	.....1,547	.....	.....77,640	.....	.....	......0	1,772	06/25/2035.	1.A FM.....
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20...	..	09/01/2021.	Paydown.....		78,347	78,347	79,462	79,236	.....	.....(890)	.....	.....(890)	.....	.....78,347	.....	.....	......0	1,957	04/25/2058.	1.A FM.....
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4	..	09/01/2021.	Paydown.....		1,011,396	1,011,396	1,064,257	1,057,036	.....	.....(45,640)	.....	.....(45,640)	.....	.....1,011,396	.....	.....	......0	23,267	04/25/2066.	1.A FM.....
61762M	BU	4	Morgan Stanley BAML Tr CMBS Ser 2013-C10	..	09/01/2021.	Paydown.....		267,510	267,510	275,532	268,447	.....	.....(937)	.....	.....(937)	.....	.....267,510	.....	.....	......0	6,964	07/15/2046.	1.A FM.....
61764X	BG	9	Morgan Stanley BAML Tr CMBS Ser 2015-C21	..	09/01/2021.	Paydown.....		480,634	480,634	495,032	484,397	.....	.....(3,763)	.....	.....(3,763)	.....	.....480,634	.....	.....	......0	9,931	03/15/2048.	1.A FM.....
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2021.	Paydown.....		92,052	92,052	93,074	92,816	.....	.....(764)	.....	.....(764)	.....	.....92,052	.....	.....	......0	2,431	04/25/2057.	1.A FM.....
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	09/01/2021.	Paydown.....		64,686	64,686	66,101	65,640	.....	.....(954)	.....	.....(954)	.....	.....64,686	.....	.....	......0	1,614	05/25/2054.	1.A FE.....
64828Y	AR	2	New Residential Mtg Ln Tr RMBS Ser 2014-	..	09/01/2021.	Paydown.....		110,890	110,890	113,549	112,622	.....	.....(1,732)	.....	.....(1,732)	.....	.....110,890	.....	.....	......0	2,767	05/25/2054.	1.A FE.....
64829C	AD	0	New Residential Mtg Ln Tr RMBS Ser 2015-	..	09/01/2021.	Paydown.....		145,612	145,612	149,128	147,719	.....	.....(2,108)	.....	.....(2,108)	.....	.....145,612	.....	.....	......0	3,448	04/25/2052.	1.A FM.....
64830B	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2021.	Paydown.....		326,146	326,146	337,149	334,257	.....	.....(8,110)	.....	.....(8,110)	.....	.....326,146	.....	.....	......0	8,700	08/27/2057.	1.A FM.....
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown.....		702,635	702,635	751,270	745,426	.....	.....(42,792)	.....	.....(42,792)	.....	.....702,635	.....	.....	......0	19,991	12/25/2057.	1.A FM.....
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	09/01/2021.	Paydown.....		675,163	675,163	699,113	696,646	.....	.....(21,483)	.....	.....(21,483)	.....	.....675,163	.....	.....	......0	17,977	12/25/2057.	1.A FM.....
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown.....		861,794	861,794	873,352	870,613	.....	.....(8,818)	.....	.....(8,818)	.....	.....861,794	.....	.....	......0	18,108	02/25/2049.	1.A FM.....
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018-	..	09/01/2021.	Paydown.....		435,842	435,842	466,624	462,124	.....	.....(26,282)	.....	.....(26,282)	.....	.....435,842	.....	.....	......0	13,174	05/25/2058.	1.A FM.....
64830T	AD	0	New Residential Mtg Ln Tr RMBS Ser 2020-	..	09/01/2021.	Paydown.....		288,574	288,574	296,789	295,813	.....	.....(7,239)	.....	.....(7,239)	.....	.....288,574	.....	.....	......0	6,712	10/25/2059.	1.A FM.....
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown.....		402,885	402,885	414,721	411,901	.....	.....(9,015)	.....	.....(9,015)	.....	.....402,885	.....	.....	......0	9,424	12/25/2058.	1.A FM.....
653240	AA	9	Newtown CTL Ser 2002 6.082% 05/15/23	..	08/15/2021.	Redemption 100.0000.....		47,869	47,869	47,868	47,869	.....	.....	.....	......0	.....	.....47,869	.....	.....	......0	1,820	05/15/2023.	1.B
653240	AA	9	Newtown CTL Ser 2002 6.082% 05/15/23	..	09/15/2021.	Redemption 100.0000.....		24,117	24,117	24,116	24,117	.....	.....	.....	......0	.....	.....24,117	.....	.....	......0	1,100	05/15/2023.	1.D
654740	AS	8	Nissan Motor Acceptance Corp Sr Nt 1.9.	..	09/14/2021.	Maturity.....		5,000,000	5,000,000	4,990,500	4,998,617	.....	.....1,383	.....	.....1,383	.....	.....5,000,000	.....	.....	......0	95,000	09/14/2021.	2.C FE.....
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	09/01/2021.	Paydown.....		288	288	288	287	.....	.....	.....	......0	.....	.....288	.....	.....	......0	9	03/25/2034.	1.A FM.....
65535V	US	5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	09/27/2021.	Paydown.....		3,549	3,549	1,109	1,109	.....	.....2,440	.....	.....2,440	.....	.....3,549	.....	.....	......0	30	04/25/2036.	1.D FM.....
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	09/07/2021.	Redemption 100.0000.....		76,915	76,915	76,915	76,915	.....	.....	.....	......0	.....	.....76,915	.....	.....	......0	3,334	11/07/2023.	1.B
70069F	MS	3	Park Place Securities Inc RMBS Ser 2005-	..	09/25/2021.	Paydown.....		320,941	320,941	294,062	318,925	.....	.....2,016	.....	.....2,016	.....	.....320,941	.....	.....	......0	1,674	09/25/2035.	1.A FM.....
70163#	AA	0	Parliament Funding (Owl Rock) Nt 2.896...	..	08/26/2021.	Redemption 100.0000.....		320,000	320,000	320,000	260,840	.....	.....	.....	......0	.....	.....320,000	.....	.....	......0	7,251	07/15/2030.	2.B PL.....

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
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A		..	09/15/2021.	Redemption 100.0000.....	.....	.....114,197	114,197	115,054	114,847	.....	.....(649)	.....	.....(649)	.....	.....114,197	.....	.....	......0	2,644	01/15/2032.	1.C
73019# AA 0	PNC Equip Finc LLC LBASS Priv PI Nt Ser		..	09/13/2021.	Redemption 100.0000.....	.....	.....156,308	156,308	163,641	.....	.....	.....(7,332)	.....	.....(7,332)	.....	.....156,308	.....	.....	......0	2,345	09/13/2027.	1.D
73019# AC 6	PNC Equip Finc LLC LBASS Priv PI Nt Ser		..	09/13/2021.	Redemption 100.0000.....	.....	.....148,157	148,157	155,107	.....	.....	.....(6,950)	.....	.....(6,950)	.....	.....148,157	.....	.....	......0	2,222	09/13/2027.	1.D
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt CI A-		..	09/22/2021.	Paydown.....	.....	.....403,195	403,195	403,195	402,043	.....	.....1,152	.....	.....1,152	.....	.....403,195	.....	.....	......0	4,464	03/22/2038.	1.F FE.....
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt CI		..	09/22/2021.	Paydown.....	.....	.....7,913	7,913	7,543	7,703	.....	.....210	.....	.....210	.....	.....7,913	.....	.....	......0	29	12/22/2036.	1.F FE.....
741382 AA 3	P		..	09/26/2021.	Paydown.....	.....	.....111,134	111,134	97,775	97,780	.....	.....13,354	.....	.....13,354	.....	.....111,134	.....	.....	......0	.....	09/26/2034.	5.A FE.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..		..	09/27/2021.	Paydown.....	.....	.....81,254	81,254	69,638	69,638	.....	.....11,616	.....	.....11,616	.....	.....81,254	.....	.....	......0	193	08/25/2037.	1.A FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		..	08/01/2021.	Paydown.....	.....	.....347	267	150	150	.....	.....	.....	......0	.....	.....150	.....	.....197	197	17	09/25/2037.	1.D FM.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI		..	09/15/2021.	Paydown.....	.....	.....170,188	170,188	170,091	170,154	.....	.....34	.....	.....34	.....	.....170,188	.....	.....	......0	1,195	03/15/2033.	2.C FE.....
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0		..	08/17/2021.	Direct.....	.....	.....1,149,478	1,090,000	775,068	814,908	.....	.....41,464	.....	.....41,464	.....	.....856,372	.....	.....293,106	293,106	57,198	03/27/2024.	3.B FE.....
81745Y AA 3	CI		..	07/01/2021.	Paydown.....	.....	.....1,012,079	1,012,079	1,030,897	1,011,232	.....	.....846	.....	.....846	.....	.....1,012,079	.....	.....	......0	23,615	12/25/2043.	1.A FM.....
81746H AB 7	Sequoia Mtg Tr RMBS Ser 2017-CH1 CI A2		..	09/01/2021.	Paydown.....	.....	.....105,112	105,112	106,634	106,202	.....	.....(1,090)	.....	.....(1,090)	.....	.....105,112	.....	.....	......0	2,533	10/25/2047.	1.A FM.....
82967N BE 7	Sirius XM Radio Inc Sr Nt 4.625% 07/15..		..	08/16/2021.	Call 102.3130.....	.....	.....4,419,922	4,320,000	4,337,463	4,331,358	.....	.....(2,687)	.....	.....(2,687)	.....	.....4,328,672	.....	.....(8,672)	(8,672)	316,927	07/15/2024.	3.C FE.....
842400 GF 4	Southern CA Edison Co 1st Mtg Bd 1.845		..	08/01/2021.	Paydown.....	.....	.....321,429	321,429	321,429	321,429	.....	.....	.....	......0	5,930	321,429	.....	.....	......0	5,930	02/01/2022.	1.G FE.....
863576 FK 5	2006-.....		..	09/27/2021.	Paydown.....	.....	.....3,141,687	3,141,687	2,619,382	3,074,917	.....	.....66,770	.....	.....66,770	.....	.....3,141,687	.....	.....	......0	13,064	02/25/2036.	1.A FM.....
86359B JU 6	2004-.....		..	09/01/2021.	Paydown.....	.....	.....80	80	80	80	.....	.....	.....	......0	.....	.....80	.....	.....	......0	3	03/25/2034.	1.A FM.....
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 CI A1		..	09/01/2021.	Paydown.....	.....	.....92,718	92,718	57,091	46,347	10,744	35,627	.....	.....46,371	.....	.....92,718	.....	.....	......0	1,333	07/25/2037.	1.D FM.....
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/		..	09/30/2021.	Call 100.0000.....	.....	.....62,864	62,864	63,824	63,799	.....	.....(45)	.....	.....(45)	.....	.....63,753	.....	.....(889)	(889)	3,065	09/30/2039.	3.B FE.....
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C		..	09/01/2021.	Paydown.....	.....	.....798,781	798,781	782,806	788,857	.....	.....9,925	.....	.....9,925	.....	.....798,781	.....	.....	......0	14,588	10/25/2056.	1.A FM.....
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C		..	09/01/2021.	Paydown.....	.....	.....344,334	344,334	363,406	361,749	.....	.....(17,416)	.....	.....(17,416)	.....	.....344,334	.....	.....	......0	8,417	05/25/2058.	1.A FM.....
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		..	09/01/2021.	Paydown.....	.....	.....412,058	412,058	409,549	409,853	.....	.....2,205	.....	.....2,205	.....	.....412,058	.....	.....	......0	9,030	03/25/2058.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		..	09/01/2021.	Paydown.....	.....	.....424,741	424,741	428,859	428,058	.....	.....(3,316)	.....	.....(3,316)	.....	.....424,741	.....	.....	......0	8,224	07/25/2059.	1.A FM.....
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2		..	09/01/2021.	Paydown.....	.....	.....1,068	1,068	1,068	1,068	.....	.....	.....	......0	.....	.....1,068	.....	.....	......0	12	11/17/2027.	1.A FE.....
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		..	09/01/2021.	Paydown.....	.....	.....715,729	715,729	709,634	714,657	.....	.....1,072	.....	.....1,072	.....	.....715,729	.....	.....	......0	13,254	12/10/2045.	1.A FM.....
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.		..	07/02/2021.	Redemption 100.0000.....	.....	.....151	151	146	150	.....	.....2	.....	.....2	.....	.....151	.....	.....	......0	8	01/02/2029.	1.D
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		..	08/25/2021.	Redemption 100.0000.....	.....	.....10,382	10,382	11,030	.....	.....	.....(649)	.....	.....(649)	.....	.....10,382	.....	.....	......0	236	08/25/2031.	2.B FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..		..	09/01/2021.	Redemption 100.0000.....	.....	.....148,696	148,696	148,696	148,696	.....	.....	.....	......0	.....	.....148,696	.....	.....	......0	5,502	09/01/2031.	2.B FE.....
91736# AA 4	United States of America BIA CTL GSA Gtd		..	09/29/2021.	Call 107.4682.....	.....	.....420,213	391,011	391,011	391,011	.....	.....	.....	......0	.....	.....391,011	.....	.....	......0	52,478	03/15/2024.	1.B
91736# AA 4	United States of America BIA CTL GSA Gtd		..	09/15/2021.	Redemption 100.0000.....	.....	.....71,716	71,716	71,716	71,716	.....	.....	.....	......0	.....	.....71,716	.....	.....	......0	4,109	03/15/2024.	1.B

SCHEDULE D - PART 4

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

QE056

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
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25			..	09/02/2021.	Redemption 102.0420.....	.....	.....55,103	54,000	55,148	.....	.....	.....(45)	.....	.....(45)	.....	.....55,103	.....	.....	.....0	2,831	04/15/2025.	4.B FE.....
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1 2.722% 11/			..	09/01/2021.	Paydown.....	.....	.....856,711	856,711	859,266	858,903	.....	.....(2,192)	.....	.....(2,192)	.....	.....856,711	.....	.....	.....0	15,993	11/25/2054.	1.A FM.....
92837D AB 3	Visio RMBS Ser 2019-2 Cl A2 2.924% 11/			..	09/01/2021.	Paydown.....	.....	.....120,434	120,434	120,431	120,405	.....	.....29	.....	.....29	.....	.....120,434	.....	.....	.....0	2,414	11/25/2054.	1.A FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			..	09/01/2021.	Paydown.....	.....	.....41,452	37,947	29,170	29,170	.....	.....	.....	.....0	.....	.....29,170	.....	.....12,282	12,282	906	04/25/2037.	1.D FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			..	09/01/2021.	Redemption 100.0000.....	.....	.....20,583	20,583	20,583	20,583	.....	.....	.....	.....0	.....	.....20,583	.....	.....	.....0	917	08/01/2027.	2.B
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			..	09/15/2021.	Redemption 100.0000.....	.....	.....14,035	14,035	14,695	14,357	.....	.....(322)	.....	.....(322)	.....	.....14,035	.....	.....	.....0	691	05/15/2032.	1.B
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			..	09/10/2021.	Redemption 100.0000.....	.....	.....101,049	101,049	101,049	101,049	.....	.....	.....	.....0	.....	.....101,049	.....	.....	.....0	10,645	10/10/2024.	2.B
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			..	09/01/2021.	Paydown.....	.....	.....	.....	.....36,714	15,658	.....	.....(15,658)	.....	.....(15,658)	.....	.....	.....	.....0	.....	.....3,410	04/15/2050.	1.A FE.....
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX			..	09/01/2021.	Paydown.....	.....	.....480,605	480,605	495,019	485,492	.....	.....(4,887)	.....	.....(4,887)	.....	.....480,605	.....	.....	.....0	10,809	01/15/2059.	1.A FM.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...			..	07/25/2021.	Redemption 100.0000.....	.....	.....132,083	132,083	132,083	132,083	.....	.....	.....	.....0	.....	.....132,083	.....	.....	.....0	9,692	12/23/2022.	2.C
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3			A	07/15/2021.	Redemption 100.0000.....	.....	.....51,200	51,200	51,200	51,200	.....	.....	.....	.....0	.....	.....51,200	.....	.....	.....0	1,690	01/15/2030.	1.G FE.....
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550			A	07/15/2021.	Redemption 100.0000.....	.....	.....25,600	25,600	25,600	25,600	.....	.....	.....	.....0	.....	.....25,600	.....	.....	.....0	909	01/15/2030.	2.B FE.....
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500..			A	08/18/2021.	Direct.....	.....	.....227,975	220,000	217,800	218,213	.....	.....231	.....	.....231	.....	.....218,444	.....	.....9,531	9,531	14,621	04/01/2025.	4.B FE.....
000000 00 0	United Bank For Africa Sr Nt 7.750% 06...			D	09/16/2021.	Direct.....	.....	.....309,900	300,000	303,000	302,537	.....	.....(1,242)	.....	.....(1,242)	.....	.....301,295	.....	.....8,605	8,605	18,213	06/08/2022.	4.B FE.....
000000 00 0	Petkim Petrokimya Holdings Sr Nt 5.875...			D	07/29/2021.	Direct.....	.....	.....328,160	320,000	325,600	325,410	.....	.....(1,472)	.....	.....(1,472)	.....	.....323,937	.....	.....4,223	4,223	19,113	01/26/2023.	4.B FE.....
000000 00 0	Ades International Sr Nt 8.625% 04/24/...			D	07/08/2021.	Call 104.3130.....	.....	.....531,996	510,000	510,000	510,000	.....	.....	.....	.....0	.....	.....510,000	.....	.....	.....0	53,032	04/24/2024.	4.A FE.....
000000 00 0	Saka Energi Indonesia PT Sr Nt 4.500%...			D	09/13/2021.	Direct.....	.....	.....314,400	320,000	284,344	.....	.....	.....3,057	.....	.....3,057	.....	.....287,401	.....	.....26,999	26,999	5,142	05/05/2024.	4.B FE.....
000000 00 0	MTN Mauritius Investments Sr Nt 4.755%			D	08/24/2021.	Direct.....	.....	.....211,750	200,000	210,500	.....	.....	.....(1,113)	.....	.....(1,113)	.....	.....209,387	.....	.....2,363	2,363	7,529	11/11/2024.	3.C FE.....
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt 5.250%.....			D	09/20/2021.	Direct.....	.....	.....598,800	600,000	555,000	558,977	.....	.....6,161	.....	.....6,161	.....	.....565,137	.....	.....33,663	33,663	34,679	02/05/2025.	4.B FE.....
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.750%...			D	08/17/2021.	Direct.....	.....	.....314,400	300,000	309,600	301,200	6,997	(1,131)	.....	.....5,866	.....	.....307,066	.....	.....7,334	7,334	20,475	02/15/2025.	4.A FE.....
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26.....			D	09/28/2021.	Direct.....	.....	.....213,500	200,000	209,800	209,340	.....	.....(1,155)	.....	.....(1,155)	.....	.....208,185	.....	.....5,315	5,315	13,784	04/03/2026.	4.B FE.....
000000 00 0	Nexa Resources SA Sr Nt 5.375% 05/04/2			D	08/06/2021.	Direct.....	.....	.....318,000	300,000	331,125	.....	.....	.....(2,275)	.....	.....(2,275)	.....	.....328,850	.....	.....(10,850)	(10,850)	12,183	05/04/2027.	3.A FE.....
000000 00 0	Braskem Netherlands Sr Nt 4.500% 01/31			D	08/19/2021.	Direct.....	.....	.....428,000	400,000	400,875	400,878	.....	.....(42)	.....	.....(42)	.....	.....400,836	.....	.....27,164	27,164	19,150	01/31/2030.	3.A FE.....
000000 00 0	JSM Global Sarl Sr Nt 4.750% 10/20/30...			D	08/23/2021.	Direct.....	.....	.....316,819	305,000	328,485	.....	.....	.....(1,250)	.....	.....(1,250)	.....	.....327,235	.....	.....(10,416)	(10,416)	12,838	10/20/2030.	3.B FE.....
000000 00 0	Country Garden Hld Co 1st Lien 3.300%...			D	09/23/2021.	Direct.....	.....	.....305,910	330,000	322,163	.....	.....	.....459	.....	.....459	.....	.....322,622	.....	.....(16,712)	(16,712)	7,714	01/12/2031.	2.C FE.....
000000 00 0	Intl Airport Finance SA 1st Lien 12.000.....			D	08/16/2021.	Direct.....	.....	.....353,928	329,236	297,709	102,236	.....	.....1,169	.....	.....1,169	.....	.....299,949	.....	.....53,979	53,979	36,545	03/15/2033.	5.B FE.....
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%...			D	08/19/2021.	Direct.....	.....	.....244,600	200,000	251,250	.....	.....	.....(573)	.....	.....(573)	.....	.....250,677	.....	.....(6,077)	(6,077)	11,382	04/25/2044.	3.A FE.....
00654A AA 4	Adani Green Energy UP Sr Nt 6.250% 12/			D	07/13/2021.	Direct.....	.....	.....309,400	280,000	280,000	280,000	.....	.....	.....	.....0	.....	.....280,000	.....	.....29,400	29,400	10,451	12/10/2024.	3.A FE.....
151290 BV 4	Cemex SAB de CV Sec Nt 5.450% 11/19/29			D	08/16/2021.	Direct.....	.....	.....423,019	385,000	398,320	397,061	.....	.....(953)	.....	.....(953)	.....	.....396,108	.....	.....26,911	26,911	15,679	11/19/2029.	3.C FE.....
151290 BW 2	Cemex SAB de CV Sr Sec Nt 7.375% 06/05			D	08/16/2021.	Direct.....		225,000	200,000	200,000	200,000				0		200,000		25,000	25,000	10,366	06/05/2027.	3.C FE.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0.....		D	08/31/2021.	Direct.....		99,250	100,000	67,140	69,787		5,410		5,410		75,197		24,053	24,053	3,356	04/01/2024.	5.C FE.....
37959D AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/		D	08/23/2021.	Direct.....		707,750	690,000	650,188	651,899		2,100		2,100		653,999		53,751	53,751	36,613	01/22/2030.	3.B FE.....
44963L AB 2	IHS Netherlands Holdco Sr Nt 7.125% 03		D	08/17/2021.	Direct.....		207,250	200,000	200,000	200,000				0		200,000		7,250	7,250	13,102	03/18/2025.	4.B FE.....
45410L AA 0	India Green Power Hold Sr Nt 4.000% 02		D	08/18/2021.	Direct.....		100,660	100,000	100,000					0		100,000		660	660	2,011	02/22/2026.	3.C FE.....
53227Q AB 4	Light Servicios Energia Sr Nt 4.375% 06...		D	09/23/2021.	Direct.....		226,688	225,000	225,000					0		225,000		1,688	1,688	2,707	06/18/2026.	3.C FE.....
55292W AA 8	MC Brazil Dwnstrm Nt 7.250% 06/30/31...		D	08/19/2021.	Direct.....		326,498	315,000	315,000					0		315,000		11,498	11,498	2,030	06/30/2031.	3.C FE.....
59132V AB 4	Metalsa SA DE CV Sr Nt 3.750% 05/04/31		D	08/19/2021.	Direct.....		315,680	320,000	320,000					0		320,000		(4,320)	(4,320)	3,633	05/04/2031.	3.A FE.....
67624L 2A 5	OQ SAOC Sr Nt 5.125% 05/06/28.....		D	09/15/2021.	Direct.....		632,431	620,000	620,000					0		620,000		12,431	12,431	10,283	05/06/2028.	3.C FE.....
71647N BE 8	Petrobras Global Finance Sr Nt 5.093%...		D	08/16/2021.	Direct.....		753,585	688,000	698,031	697,780		(634)		(634)		697,146		56,439	56,439	38,188	01/15/2030.	3.C FE.....
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt 1...		D	09/13/2021.	Maturity.....		15,000,000	15,000,000	14,935,950	14,990,711		9,289		9,289		15,000,000				281,250	09/13/2021.	1.E FE.....
88167A AC 5	Teva Pharmaceuticals NE Sr Nt 2.200% 0		C	07/21/2021.	Maturity.....		2,073,000	2,073,000	2,069,580	2,067,818	4,784	398		5,182		2,073,000				45,606	07/21/2021.	3.C FE.....
90014T AG 6	TC Ziraat Bankasi AS Sr Nt 5.375% 03/0...		D	09/20/2021.	Direct.....		402,825	410,000	407,725			278		278		408,003		(5,178)	(5,178)	14,080	03/02/2026.	4.B FE.....
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01.....		D	08/19/2021.	Direct.....		600,660	576,000	584,619	581,640		(700)		(700)		580,941		19,719	19,719	32,431	01/15/2028.	3.B FE.....
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25.....		D	09/14/2021.	Direct.....		447,575	470,000	491,500	313,280		(2,702)		(2,702)		488,653		(41,078)	(41,078)	43,797	07/27/2025.	5.A FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						138,187,331	144,163,523	135,588,928	128,890,343	50,181	916,956	0	967,137	0	135,982,304	0	320,444	320,444	5,454,946	XXX	XXX

Bonds - Unaffiliated Bank Loans

000000 00 0	US Foods Inc New Term Ln Nt 1 1.834% 0		..	09/30/2021.	Redemption	100.0000.....	370,055	370,055	370,915			(860)		(860)		370,055			0	904	06/27/2023.	4.C FE.....
000000 00 0	Quintiles IMS New Term Ln B Nt 1 1.834.		..	09/14/2021.	Redemption	100.0000.....	188,624	188,624	189,377			(753)		(753)		188,624			0	491	03/06/2024.	3.A FE.....
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln...		..	09/30/2021.	Redemption	100.0000.....	5,002	5,002	4,956	4,199		45		45		5,002			0	209	12/15/2024.	3.A Z.....
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1 2.084%...		..	09/14/2021.	Redemption	100.0000.....	65,687	65,687	65,957			(270)		(270)		65,687			0	171	01/18/2025.	3.A FE.....
000000 00 0	Sonny's Enterprises LLC Delayed Draw Ter		..	09/30/2021.	Redemption	100.0000.....	915	915	915	915				0		915			0	61	08/31/2026.	4.B Z.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter		..	09/30/2021.	Redemption	100.0000.....	7,453	7,453	7,485	7,480		(27)		(27)		7,453			0	105	09/20/2026.	2.C FE.....
000000 00 0	Endure Digital Inc Term Ln Nt 1 4.250%...		..	09/30/2021.	Redemption	100.0000.....	13,857	13,857	13,788			69		69		13,857			0	229	02/10/2028.	4.B Z.....
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 3...		..	09/30/2021.	Redemption	100.0000.....	7,813	7,813	7,830	7,641	187			171		7,813			0	234	01/31/2027.	4.C FE.....
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1 1.		..	08/13/2021.	Tax Free Exchange.....		3,862,085	3,862,699	3,861,475	3,848,214	13,745	126		13,871		3,862,085			0	45,749	06/30/2024.	3.A FE.....
24702N BF 6	Dell International LLC Term Ln B-2 Nt 1...		..	07/30/2021.	Redemption	100.0000.....	13,078	13,078	13,073			6		6		13,078			0	118	09/19/2025.	2.C Z.....
28414B AF 3	Elanco Animal Health Inc Term Ln Nt 1.....		..	09/30/2021.	Redemption	100.0000.....	6,250	6,250	6,250	6,250				0		6,250			0	89	08/01/2027.	3.A FE.....
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 1.834.		..	08/13/2021.	Tax Free Exchange.....		3,991,127	3,975,262	4,010,869	3,946,441	48,394	(3,708)		44,686		3,991,127			0	47,102	03/06/2024.	3.A FE.....
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 2.084%...		..	08/13/2021.	Tax Free Exchange.....		922,089	918,316	925,772	911,658	11,098	(667)		10,431		922,089			0	10,994	01/18/2025.	3.A FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.631.....		..	09/30/2021.	Redemption	100.0000.....	5,597	5,597	5,513	5,543		54		54		5,597			0	310	08/20/2024.	4.B IF.....
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.833%...		..	09/30/2021.	Redemption	100.0000.....	5,250	5,250	5,224	5,227		23		23		5,250			0	148	02/07/2027.	4.A FE.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%...		..	09/30/2021.	Redemption	100.0000.....	290	290	287	284	3	3		6		290			0	29	02/28/2026.	4.C.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2 7.250%...		..	09/30/2021.	Redemption	100.0000.....	290	290	287			3		3		290			0	4	02/28/2026.	4.C.....
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....		..	09/30/2021.	Redemption	100.0000.....	3,339	3,339	3,277	3,270	14	55		69		3,339			0	190	02/28/2026.	4.C.....
60367* AA 9	Community Brands Incremental DD Term Ln		..	09/30/2021.	Redemption	100.0000.....	2,703	2,703	2,703	2,567	135			135		2,703			0	114	12/02/2022.	3.C PL.....
60367* AB 7	Community Brands Incremental Term Ln Nt		..	09/30/2021.	Redemption	100.0000.....	14,115	14,115	14,045	13,409	675	31		706		14,115			0	596	12/02/2022.	3.C PL.....
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		..	09/30/2021.	Redemption	100.0000.....	29,616	29,616	29,491	29,596		21		21		29,616			0	1,908	01/01/2023.	3.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

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21			22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
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QE05.8

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	03/13/2013...	04/17/2023...		14,920,000	4.44 USD (4.05 GBP)													
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	81,945	1,446,000	XXX	1,668,779	0	196,000	0	0	92,732	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	81,945	1,446,000	XXX	1,668,779	0	196,000	0	0	92,732	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	81,945	1,446,000	XXX	1,668,779	0	196,000	0	0	92,732	XXX	XXX
1409999999. Total-Swaps.....										0	0	81,945	1,446,000	XXX	1,668,779	0	196,000	0	0	92,732	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	81,945	1,446,000	XXX	1,668,779	0	196,000	0	0	92,732	XXX	XXX
1759999999. TOTAL.....										0	0	81,945	1,446,000	XXX	1,668,779	0	196,000	0	0	92,732	XXX	XXX

QE06

(a)	Code	Description of Hedged Risk(s)
	1	REBALANCES PORTFOLIO DURATION
	2	MANAGES CASH FLOW RISK
	3	HEDGES THE EQUITY RISK OF A LIABILITY
	4	HEDGES THE INTEREST RATE RISK OF AN ASSET
	5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
	6	HEDGES THE CREDIT RISK OF AN ASSET
	7	REPLICATION OF AN INDEX
	8	HEDGES THE CURRENCY RISK OF AN ASSET
	9	HEDGES THE CURRENCY RISK OF A LIABILITY
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point

NONE

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
NAIC 1 Designation												
Citibank NA..... E57ODZWZ7FF32TWEFA76	Y.....	Y.....	1,649,284	.....	.....1,446,000	.....	.....0	1,668,779	.....	.....19,494	92,732	0
0299999999. Total NAIC 1 Designation.....			1,649,284	0	1,446,000	0	0	1,668,779	0	19,494	92,732	0
0999999999. Gross Totals.....			1,649,284	0	1,446,000	0	0	1,668,779	0	19,494	92,732	0
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					1,446,000	0						

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								
Citibank NA - OTC..... E57ODZWZ7FF32TWEFA76..	Cash.....		Cash.....					V.....
0199999999. Totals.....				0	0	0	XXX	XXX
Collateral Pledged to Reporting Entity								
Citibank NA - OTC..... E57ODZWZ7FF32TWEFA76..	Cash.....		Cash.....	1,649,284		XXX		V.....
0299999999. Totals.....				1,649,284	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

NONE

NATIONWIDE MUTUAL FIRE 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								
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....	.....	1.D FM.....	189,893	231,434	12/25/2046.....
590212	AB	2	Merrill Lynch Mortgage Tr RMBS Ser 2006-.....	.....	1.D FM.....	62,365	62,365	06/25/2037.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....	.....	1.D FM.....	1,438,622	1,438,622	05/25/2037.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			.....	.....	.....1,690,880	1,732,421	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....			.....	.....	.....1,690,880	1,732,421	XXX
Totals								
6499999.	Total - Residential Mortgage-Backed Securities.....			.....	.....	.....1,690,880	1,732,421	XXX
7099999.	Subtotal - Bonds.....			.....	.....	.....1,690,880	1,732,421	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	1.A.....	19,777,353	19,777,353	10/01/2021.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			.....	.....	.....19,777,353	19,777,353	XXX
9999999.	Totals.....			.....	.....	.....21,468,233	21,509,774	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....18,382,894 Book/Adjusted Carrying Value \$.....18,387,162
2. Average balance for the year: Fair Value \$.....10,687,283 Book/Adjusted Carrying Value \$.....10,728,819
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....21,509,774 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

Statement for September 30, 2021 of the

NATIONWIDE MUTUAL FIRE 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 FIRE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY .....	.....	.....	.....	.....	.....206,996	613,117	913,746	XXX
Citibank..... Columbus, OH.....	.....	.....	.....	.....	.....871	150,937	150,937	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	207,867	764,054	1,064,683	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	207,867	764,054	1,064,683	XXX
0599999. Total Cash.....	XXX	XXX	0	0	207,867	764,054	1,064,683	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO												
825252 40 6	S/T Investment Co Treasury Trust (AIM).....					.....	09/30/2021.....	0.010	.....	.....5,958,769	39	14
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										5,958,769	39	14
Qualified Cash Pools Under SSAP No. 2R												
	Nationwide Cash Management Co.....					.....	09/30/2021.....	0.037	.....	.....139,858,588	.....	.....4,324
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....										139,858,588	0	4,324
9999999. Total - Cash Equivalents.....										145,817,357	39	4,338