



QUARTERLY STATEMENT

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

NATIONWIDE MUTUAL INSURANCE COMPANY

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

NAIC Company Code..... 23787

Employer's ID Number..... 31-4177100

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... December 6, 1925

Commenced Business..... April 14, 1926

Statutory Home Office

ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-7111
(Area Code) (Telephone Number)

Mail Address

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

Primary Location of Books and Records

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

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

Internet Web Site Address

WWW.NATIONWIDE.COM

Statutory Statement Contact

ANDREA D IACOBONI
(Name)

614-249-1545
(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 29 day of November

Notary Public

a. Is this an original filing?

b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []



NATIONWIDE MUTUAL INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,694,193,566		12,694,193,566	10,464,025,882
2. Stocks:				
2.1 Preferred stocks.....	33,653,633		33,653,633	23,008,858
2.2 Common stocks.....	9,284,883,390	22,550,445	9,262,332,945	9,594,738,692
3. Mortgage loans on real estate:				
3.1 First liens.....	1,425,654,992		1,425,654,992	1,332,981,463
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	349,913,280		349,913,280	403,932,964
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	30,771,689		30,771,689	31,215,437
4.3 Properties held for sale (less \$.....0 encumbrances).....	41,042,956		41,042,956	3,050,000
5. Cash (\$.....(384,216,109)), cash equivalents (\$.....564,132,156) and short-term investments (\$.....26,031,765).....	205,947,812		205,947,812	636,797,489
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	2,134,732		2,134,732	
8. Other invested assets.....	5,437,558,977	275,191,351	5,162,367,626	4,485,952,988
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	37,365,862		37,365,862	25,083,173
11. Aggregate write-ins for invested assets.....	27,753,880	0	27,753,880	36,377,136
12. Subtotals, cash and invested assets (Lines 1 to 11).....	29,570,874,769	297,741,796	29,273,132,973	27,037,164,082
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	95,161,089		95,161,089	80,872,098
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,756,807,996	49,196,942	2,707,611,054	2,507,805,135
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,521,597,277	3,930,630	3,517,666,647	3,185,616,527
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	430,025,405		430,025,405	410,001,275
16.2 Funds held by or deposited with reinsured companies.....	58,563,123		58,563,123	20,646,590
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	266,909,118		266,909,118	106,945,174
18.2 Net deferred tax asset.....	1,904,879,992	307,718,969	1,597,161,023	1,721,888,980
19. Guaranty funds receivable or on deposit.....	14,796,508		14,796,508	5,109,165
20. Electronic data processing equipment and software.....	642,761,625	521,186,373	121,575,252	120,789,339
21. Furniture and equipment, including health care delivery assets (\$.....0).....	54,292,064	54,292,064	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	424,299,047		424,299,047	433,201,090
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	2,119,803,019	131,797,748	1,988,005,271	1,966,246,121
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	41,860,771,032	1,365,864,522	40,494,906,510	37,596,285,576
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	41,860,771,032	1,365,864,522	40,494,906,510	37,596,285,576

DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables.....	24,603,670		24,603,670	35,109,182
1102. Other investment receivables.....	3,150,210		3,150,210	1,267,954
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	27,753,880	0	27,753,880	36,377,136
2501. Agent benefit investment value of life insurance and annuity contracts.....	164,110,710		164,110,710	152,794,805
2502. Equities and deposits in pools and associations.....	92,741,938		92,741,938	99,689,568
2503. Miscellaneous assets.....	65,293,506	5,962,845	59,330,661	95,140,097
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,797,656,865	125,834,903	1,671,821,962	1,618,621,651
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,119,803,019	131,797,748	1,988,005,271	1,966,246,121

NATIONWIDE MUTUAL INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....3,028,537,513).....	9,511,348,326	8,804,966,143
2. Reinsurance payable on paid losses and loss adjustment expenses.....	903,382,554	932,815,719
3. Loss adjustment expenses.....	2,262,782,600	1,697,666,478
4. Commissions payable, contingent commissions and other similar charges.....	255,288,866	314,242,291
5. Other expenses (excluding taxes, licenses and fees).....	113,594,939	190,808,864
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	56,540,470	70,500,061
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....3,801,428,319 and including warranty reserves of \$.....7,125,331 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	6,080,841,996	5,660,053,409
10. Advance premium.....	120,877,234	91,877,136
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	5,742,338	5,398,869
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,477,214,868	2,100,643,229
13. Funds held by company under reinsurance treaties.....	17,228,463	6,267,469
14. Amounts withheld or retained by company for account of others.....	1,736,670,708	1,773,709,319
15. Remittances and items not allocated.....	8,881,373	5,785,771
16. Provision for reinsurance (including \$.....0 certified).....	33,558,000	33,558,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	52,876	23,450
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	328,249,822	240,208,680
20. Derivatives.....	909,400	3,800,998
21. Payable for securities.....	60,983,356	18,925
22. Payable for securities lending.....	40,174,511	28,191,086
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,411,580,891	1,549,384,884
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	25,425,903,591	23,509,920,781
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	25,425,903,591	23,509,920,781
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	3,541,021,585	3,540,588,539
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	11,527,981,334	10,545,776,256
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	15,069,002,919	14,086,364,795
38. Totals (Page 2, Line 28, Col. 3).....	40,494,906,510	37,596,285,576

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	4,950,000	338,283
2502. Agent's security fund reserves.....	1,000,738,666	1,084,914,130
2503. Contingent suit liabilities.....	6,252,963	8,367,230
2598. Summary of remaining write-ins for Line 25 from overflow page.....	399,639,262	455,765,241
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,411,580,891	1,549,384,884
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....2,164,474,375).....	2,160,668,655	2,101,939,064	2,820,318,826
1.2 Assumed..... (written \$.....14,271,262,126).....	13,376,742,659	12,515,159,477	16,825,939,095
1.3 Ceded..... (written \$.....6,307,475,898).....	5,829,923,361	5,247,731,156	7,093,871,348
1.4 Net..... (written \$.....10,128,260,603).....	9,707,487,953	9,369,367,385	12,552,386,574
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....6,225,219,845):			
2.1 Direct.....	1,170,782,796	1,362,788,068	1,655,759,331
2.2 Assumed.....	8,829,288,878	8,551,160,768	11,698,053,490
2.3 Ceded.....	3,919,698,187	3,597,028,163	4,952,121,093
2.4 Net.....	6,080,373,487	6,316,920,673	8,401,691,728
3. Loss adjustment expenses incurred.....	999,879,856	957,372,165	1,194,483,892
4. Other underwriting expenses incurred.....	3,219,745,067	3,064,074,414	4,161,868,843
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	10,299,998,410	10,338,367,252	13,758,044,463
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(592,510,457)	(968,999,867)	(1,205,657,889)
INVESTMENT INCOME			
9. Net investment income earned.....	318,439,301	594,545,962	725,203,511
10. Net realized capital gains (losses) less capital gains tax of \$.....64,933,131.....	(57,209,047)	(183,068,527)	(194,570,763)
11. Net investment gain (loss) (Lines 9 + 10).....	261,230,254	411,477,435	530,632,748
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(46,818) amount charged off \$.....30,556,652).....	(30,603,470)	(27,477,206)	(35,640,717)
13. Finance and service charges not included in premiums.....	50,656,420	53,701,209	71,050,779
14. Aggregate write-ins for miscellaneous income.....	89,048,249	64,136,939	106,690,704
15. Total other income (Lines 12 through 14).....	109,101,199	90,360,942	142,100,766
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(222,179,004)	(467,161,490)	(532,924,375)
17. Dividends to policyholders.....	4,409,948	5,141,839	5,239,973
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	(226,588,952)	(472,303,329)	(538,164,348)
19. Federal and foreign income taxes incurred.....	(301,627,506)	(32,313,591)	(118,176,337)
20. Net income (Line 18 minus Line 19) (to Line 22).....	75,038,554	(439,989,738)	(419,988,011)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	14,086,364,795	13,289,229,365	13,289,229,365
22. Net income (from Line 20).....	75,038,554	(439,989,738)	(419,988,011)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....111,203,566.....	903,352,395	(275,808,634)	(17,366,108)
25. Change in net unrealized foreign exchange capital gain (loss).....	(3,042,948)	3,324,515	7,460,895
26. Change in net deferred income tax.....	(128,518,039)	208,805,177	144,820,205
27. Change in nonadmitted assets.....	110,807,433	(43,308,543)	(40,161,668)
28. Change in provision for reinsurance.....			(4,211,000)
29. Change in surplus notes.....	433,046	1,347,262,533	1,347,401,113
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....	248,033		
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	24,319,650	12,638,681	(220,819,996)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	982,638,124	812,923,991	797,135,430
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	15,069,002,919	14,102,153,356	14,086,364,795

DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in contingent suit liabilities.....	2,114,268	(2,139,221)	(3,999,893)
1402. Other miscellaneous income.....	40,805,421	28,409,474	36,412,238
1403. Change in cash surrender value of corporate owned life insurance.....	46,128,560	37,866,686	74,278,359
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	89,048,249	64,136,939	106,690,704
3701. Change in surplus - pension and postretirement benefits net of tax.....	22,427,606	9,645,703	(151,694,819)
3702. Change in surplus - agent security compensation plan.....			(75,419,202)
3703. Change in surplus - pooled nonadmitted premiums in the course of collection offset.....	1,892,044	2,992,978	6,294,025
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	24,319,650	12,638,681	(220,819,996)

NATIONWIDE MUTUAL INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	10,015,242,580	9,504,891,981	12,713,974,033
2. Net investment income.....	357,323,896	241,427,258	396,663,160
3. Miscellaneous income.....	40,905,474	42,864,253	50,469,009
4. Total (Lines 1 through 3).....	10,413,471,950	9,789,183,492	13,161,106,202
5. Benefit and loss related payments.....	5,916,927,576	5,709,948,785	7,884,334,169
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	4,337,918,848	4,084,208,729	5,270,587,934
8. Dividends paid to policyholders.....	4,066,479	4,747,552	5,630,840
9. Federal and foreign income taxes paid (recovered) net of \$.....724,177,542 tax on capital gains (losses).....	(76,730,431)	(301,159,603)	(215,229,334)
10. Total (Lines 5 through 9).....	10,182,182,472	9,497,745,463	12,945,323,609
11. Net cash from operations (Line 4 minus Line 10).....	231,289,478	291,438,029	215,782,593
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,882,803,349	1,405,846,935	1,934,724,525
12.2 Stocks.....	43,379,769	9,211,730	22,817,202
12.3 Mortgage loans.....	243,666,244	217,096,013	334,605,807
12.4 Real estate.....	37,318,858		22,858,679
12.5 Other invested assets.....	495,290,506	206,442,016	329,445,382
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(957,071)	264,122	158,774
12.7 Miscellaneous proceeds.....	79,108,182	79,823,451	49,261,279
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,780,609,837	1,918,684,267	2,693,871,648
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,419,360,902	1,900,458,814	2,435,790,459
13.2 Stocks.....	91,489,435	11,914,574	29,318,131
13.3 Mortgage loans.....	261,024,745	159,654,041	189,257,100
13.4 Real estate.....	23,049,911	20,213,886	24,435,281
13.5 Other invested assets.....	738,250,589	612,531,345	813,938,083
13.6 Miscellaneous applications.....	15,097,484	87,094,938	108,366,851
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,548,273,066	2,791,867,598	3,601,105,905
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(767,663,229)	(873,183,331)	(907,234,257)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....		1,350,000,000	1,350,000,000
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	105,524,074	(463,585,626)	(433,004,066)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	105,524,074	886,414,374	916,995,934
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(430,849,677)	304,669,072	225,544,270
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	636,797,489	411,253,219	411,253,219
19.2 End of period (Line 18 plus Line 19.1).....	205,947,812	715,922,291	636,797,489

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

20.0001	Exchange of bond investment to bond investment.....	158,631,361	182,813,718	217,370,962
20.0002	Exchange of bond investment to equity investment.....		18,354	18,354
20.0003	Capitalized interest on bonds.....	1,920,465	1,148,089	1,596,578
20.0004	Capitalized interest on mortgage loans.....	5,611,130	1,467,430	2,898,271
20.0005	Tax credit commitment liabilities.....	4,943,065	4,627,386	2,422,049
20.0006	Capital contribution.....		1,735,148	1,735,148
20.0007	Assets and liabilities transferred settled through transfer of investments.....	961,153,058	201,489,060	201,489,060
20.0008	Deferred gains.....	83,015,576	33,101,681	33,101,681
20.0009	Dividends received through the transfer of bonds.....		471,160,900	471,160,900
20.0010	Return of capital received through investment transfer.....	864,753,665		

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Mutual Insurance Company (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance law. The NAIC’s *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle’s reserves on an alternative reserving basis from the NAIC’s accounting practices and procedures manual. The prescribed practice changed the subsidiary’s valuation by \$28.1 million and \$(178.4) 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, which were adopted effective January 1, 2021. The prescribed practice decreased the subsidiaries’ valuation by \$177.0 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 \$63.8 million as of September 30, 2021 and December 31, 2020.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
<u>Net Income</u>					
Nationwide Mutual Insurance Company state basis (Page 4, Line 20,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 75,038,554	\$ (419,988,011)
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>75,038,554</u>	\$ <u>(419,988,011)</u>
<u>Surplus</u>					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 15,069,002,919	\$ 14,086,364,795
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	51	3	35	14,138,790	(178,445,054)
	51, 86,				
Subsidiary valuation -- Nationwide Corporation	101	2	2.2	(176,977,741)	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	<u>63,810,160</u>	<u>63,810,160</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>15,168,031,710</u>	\$ <u>14,200,999,689</u>

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

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

C. Accounting Policies

1. There were no changes that were considered significant to the Company from prior year end.
2. Bonds, excluding loan-backed and structured securities, are stated at amortized cost except those with a NAIC designation of “3” through “6” which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.
- 3-5. There were no changes that were considered significant to the Company from prior year end.
6. Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles No. 43-Revised and the Purposes and Procedures Manual of the NAIC Securities Valuation Office. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method.
- 7-13. There were no changes that were considered significant to the Company from prior year end.

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

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

NOTES TO THE FINANCIAL STATEMENTS

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	\$	<u>(6,132,502)</u>
2. 12 Months or Longer	\$	<u>(3,650,246)</u>

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

1. Less than 12 Months	\$	<u>660,009,336</u>
2. 12 Months or Longer	\$	<u>134,740,146</u>

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

3. Collateral Received

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2. Type of Repo Trades Used

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

3-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

NOTES TO THE FINANCIAL STATEMENTS

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

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$-	\$-	\$-	\$-
2. Overnight	36,470,808	29,784,653	40,106,307	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	\$-	\$-	\$-	\$-
2. Overnight	18,374,180	6,518,803	34,516,647	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$37,200,224	\$30,380,346	\$40,908,433	\$-
b. Ending Balance	\$18,741,664	\$6,649,179	\$35,206,980	\$-

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	\$-	\$35,206,980	\$-	\$-	\$-	\$-	\$-	\$35,206,980
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	\$-	\$35,206,980	\$-	\$-	\$-	\$-	\$-	\$35,206,980

7. Collateral Pledged - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash		\$36,470,808	\$29,784,653	\$40,106,307
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-
b. Ending Balance				
1. Cash		\$18,374,180	\$6,518,803	\$34,516,647
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-

NOTES TO THE FINANCIAL STATEMENTS

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$34,516,647	\$34,516,647
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.

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.

NOTES TO THE FINANCIAL STATEMENTS

Note 10 – Information concerning parent, subs, and affiliates

A. Nature of Relationships

The Company is a party to various reinsurance agreements including a pooling agreement with several affiliated companies. See Note 26 for changes to the pooling agreement.

On January 25, 2021, Allied Insurance Company of America issued 6,000 shares of \$200 par common stock that was purchased by the Company for \$1.2 million.

B. Detail of Transactions Greater than ½ % of Admitted Assets

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

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

N-O. Not applicable.

Note 11 - Debt

A. All Other Debt

The Company, along with NLIC extended an existing revolving variable rate credit facility of \$750.0 million that expires on April 1, 2025, with an option to convert outstanding balances at expiration into a one-year term loan. The credit may be used for general corporate purposes. The Company has the option to draw funds at a variable rate based on the Eurodollar rate. The facility contains financial covenants that require the Company to maintain a statutory surplus in excess of \$9.30 billion and also requires NLIC to maintain a statutory surplus in excess of \$6.17 billion, both figures determined as of the end of each fiscal quarter. A breach of these and other named covenants will impact the availability of the line for the other borrowers and may accelerate payment. The Company had no amounts outstanding under this credit facility as of September 30, 2021 and December 31, 2020.

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

1. The Company is a member of the FHLB of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as \$600.0 million. The Company’s Board of Directors approved of this amount with consideration of the FHLB’s stock ownership and collateralization requirements.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 25,000,000	\$ 25,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

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

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

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

3. Not applicable.

4. Not applicable.

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

A. Defined Benefit Plans

1-3. There were no changes that were considered significant to the Company from prior year end except for the following:

On September 10, 2021, the Company made a contribution to the Nationwide Retirement Plan for \$100.0 million.

NOTES TO THE FINANCIAL STATEMENTS

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020
a. Service cost	\$ 114,364,091	\$ 144,377,069	\$ 346,648	\$ 458,707
b. Interest cost	141,299,611	209,542,764	3,175,563	6,514,499
c. Expected return on plan assets	(304,986,572)	(354,133,225)	(8,282,582)	(10,399,539)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	52,279,910	58,191,017	(2,212,264)	(567,579)
f. Prior service cost or credit	(26,475,632)	(47,740,257)	4,797,363	6,396,484
h. Total net periodic benefit cost	\$ (23,518,592)	\$ 10,237,368	\$ (2,175,272)	\$ 2,402,572

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

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

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

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

Note 14 – Contingencies

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

Note 15 – Leases

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

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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	\$ 1,005,023	\$ 357,613,047	\$ 81,903,999	\$ -	\$ -	440,522,069
Securities lending collateral assets	-	1,517,193	-	-	-	1,517,193
Preferred stocks	-	15,778,370	17,875,263	-	-	33,653,633
Common stocks	37,184,043	25,145,063	95,057	-	-	62,424,163
Total Assets at Fair Value/(NAV)	\$ 38,189,066	\$ 400,053,673	\$ 99,874,319	\$ -	\$ -	538,117,058

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	\$112,847,456	\$2,093,252	\$(36,999,641)	\$-	\$981,502	\$6,731,459	\$-	\$(3,817,237)	\$67,208	\$81,903,999
Preferred stocks	\$16,221,555	\$-	\$-	\$-	\$1,866,542	\$1,192,431	\$-	\$(1,405,265)	\$-	\$17,875,263
Common stocks	\$320,502	\$590	\$-	\$(362,174)	\$136,139	\$-	\$-	\$-	\$-	\$95,057
Total Assets at Fair Value	<u>\$129,389,513</u>	<u>\$2,093,842</u>	<u>\$(36,999,641)</u>	<u>\$(362,174)</u>	<u>\$2,984,183</u>	<u>\$7,923,890</u>	<u>\$-</u>	<u>\$(5,222,502)</u>	<u>\$67,208</u>	<u>\$99,874,319</u>

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

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$13,009,872,013	\$12,253,671,497	\$1,810,684,688	\$10,665,083,184	\$534,104,141	\$-	\$-
Mortgage loans, net of allowance	1,461,562,321	1,425,654,992	-	-	1,461,562,321	-	-
Cash, Cash Equivalents and Short-term investments	205,946,597	205,947,812	(365,893,631)	571,840,228	-	-	-
Derivative assets	983,493	2,134,732	-	983,493	-	-	-
Securities lending collateral assets	35,852,684	35,848,669	34,516,647	1,336,037	-	-	-
Total Assets	<u>\$14,714,217,108</u>	<u>\$13,923,257,702</u>	<u>\$1,479,307,704</u>	<u>\$11,239,242,942</u>	<u>\$1,995,666,462</u>	<u>\$-</u>	<u>\$-</u>
Liabilities							
Derivative liabilities	\$20,039,463	\$909,400	\$-	\$20,039,463	\$-	\$-	\$-
Total Liabilities	<u>\$20,039,463</u>	<u>\$909,400</u>	<u>\$-</u>	<u>\$20,039,463</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>

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

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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 \$500.0 million and \$3.40 billion. This includes the catastrophe bond, Caelus Re 2020-1, issued in 2020 providing national coverage at 75% of \$400.0 million excess of \$1.95 billion. The national tower includes a 'Top & Drop' layer which 'drops' following a loss event over \$500.0 million. The layer would drop from \$250.0 million excess \$3.15 billion to \$250.0 million excess \$250.0 million. For the 2021 risk period, the Caelus Re 2020-2 aggregate catastrophe bond also provides national coverage. See Note 21G for additional information regarding the Caelus Re catastrophe bonds.

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

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 original 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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

- A. As of December 31, 2020, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$10.50 billion. On January 1, 2021, loss and loss adjustment expense reserves of \$1.07 billion were transferred to the Company as a result of the pooling and quota share agreements, effective January 1, 20201. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$3.26 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 \$8.27 billion. The Company experienced favorable prior-year development of \$34.2 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 \$935.6 million of securities, \$35.0 of commercial mortgage loans and \$78.9 million of cash to the Company to settle this transaction. The Company received assets of \$23.1 million and liabilities of \$1.1 billion, primarily consisting of loss and loss expense reserves of \$1.1 billion.

NOTES TO THE FINANCIAL STATEMENTS

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.

Note 27 - Structured Settlements

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

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

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

Note 31 – High Deductibles

Not applicable.

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

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

Note 33 - Asbestos/Environmental Reserves

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

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒

1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☒ No ☐

2.2

If yes, date of change:

02/10/2021

3.1

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

Yes ☒ No ☐

3.2

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

Yes ☒ No ☐

3.3

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

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

Q07

Statement for September 30, 2021 of the

NATIONWIDE MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2Has the code of ethics for senior managers been amended?Yes []No [X]
- 9.21If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3Have any provisions of the code of ethics been waived for any of the specified officers?Yes []No [X]
- 9.31If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?Yes [X]No []
- 10.2If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$0

INVESTMENT

- 11.1Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)Yes []No [X]
- 11.2If yes, give full and complete information relating thereto:

- 12.Amount of real estate and mortgages held in other invested assets in Schedule BA:\$1,613,705,352
- 13.Amount of real estate and mortgages held in short-term investments:\$0
- 14.1Does the reporting entity have any investments in parent, subsidiaries and affiliates?Yes [X]No []
- 14.2If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21Bonds	\$0	\$0
14.22Preferred Stock	0	0
14.23Common Stock	9,560,584,735	9,222,551,224
14.24Short-Term Investments	0	0
14.25Mortgage Loans on Real Estate	10,000,000	9,945,379
14.26All Other	1,495,606,896	1,630,420,930
14.27Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$11,066,191,631	\$10,862,917,533
14.28Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0

- 15.1Has the reporting entity entered into any hedging transactions reported on Schedule DB?Yes [X]No []
- 15.2If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?Yes [X]No []N/A []
- If no, attach a description with this statement.

- 16.For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:\$37,369,878
- 16.2Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:\$37,365,862
- 16.3Total payable for securities lending reported on the liability page:\$40,174,511
- 17.Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?Yes [X]No []
- 17.1For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Royal Trust	77 King St., York, ON M9N 1L4
Federal Home Loan Bank Cincinnati	221 E. 4th St, Suite 600, Cincinnati, OH 45202

- 17.2For 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)

- 17.3Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?Yes []No [X]
- 17.4If yes, give full and complete information relating thereto:

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.5097

For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes ☐ No ☒

17.5098

For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes ☐ No ☒

17.6

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	No
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	No
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	U.S. Securities and Exchange Commission	No
126032	T. Rowe Price	FAJ59K74IZRGQOSHUS25	U.S. Securities and Exchange Commission	No

18.1

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

Yes ☒ No ☐

18.2

If no, list exceptions:

19.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a.

Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b.

Issuer or obligor is current on all contracted interest and principal payments.

c.

The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes ☒ No ☐

20.

By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

a.

The security was purchased prior to January 1, 2018.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d.

The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes ☐ No ☒

21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a.

The security was purchased prior to January 1, 2019.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes ☐ No ☒

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

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

If yes, attach an explanation.

Effective 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 [X] No []
- 4.2

If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Non-renewable for stated reasons only	0.102	0.400	29,784	1,311	0	31,095	(1,668)	(73)	0	(1,742)
Total	XXX	XXX	29,784	1,311	0	31,095	(1,668)	(73)	0	(1,742)
5.

Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

56.000%

0.000%

37.000%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

\$ 0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

\$ 0
7.

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

Yes [X] No []
- 7.1

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

Yes [] No []

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
23752.....	84-0583213.....	Ascot Insurance Company.....	CO.....	Unauthorized....	.....	.....
40975.....	94-2698799.....	Dentist Insurance Co.....	CA.....	Unauthorized....	.....	.....
25275.....	13-1773336.....	Plymouth Rock Assurance Co of NY.....	NY.....	Unauthorized....	.....	.....
All Other Insurers						
00000.....	00-0000000.....	Aeolus Capital Management.....	BMU.....	Unauthorized....	.....	.....
00000.....	AA-3194158.....	Allianz Risk Transfer (Bermuda) Ltd.....	BMU.....	Unauthorized....	.....	.....
00000.....	00-0000000.....	Assicurazioni Generali Spa.....	HKG.....	Unauthorized....	.....	.....
00000.....	00-0000000.....	Chaucer Insurance Co. Dac (Bermuda).....	BMU.....	Unauthorized....	.....	.....
00000.....	AA-3191435.....	Conduit Resinsurance Ltd.....	BMU.....	Unauthorized....	.....	.....
00000.....	AA-1340028.....	Devk Ruckversicherungs-Und Beteiligungs-Ag.....	DEU.....	Unauthorized....	.....	.....
00000.....	AA-1460080.....	Helvetia Schweizerische Versicherungsgesellschaft.....	CHE.....	Unauthorized....	.....	.....
00000.....	AA-1240038.....	Nationale DelcredereDienst Office Du Ducroire.....	LUX.....	Unauthorized....	.....	.....
00000.....	00-0000000.....	Vantage Risk Ltd.....	BMU.....	Unauthorized....	.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	...L...	10,330,814	11,850,164	11,738,951	6,630,071	9,293,676	7,573,851
2.	Alaska.....AK	...L...	275,753	225,541	(159,960)	89,357	167,335	168,211
3.	Arizona.....AZ	...L...	21,443,267	22,682,770	11,849,171	17,187,219	23,040,502	19,845,553
4.	Arkansas.....AR	...L...	11,932,128	15,980,725	6,409,660	10,393,662	9,500,480	10,494,978
5.	California.....CA	...L...	412,927,651	416,726,954	224,182,312	204,462,746	350,255,853	394,265,127
6.	Colorado.....CO	...L...	49,540,319	57,883,906	22,232,732	21,083,040	37,391,601	33,568,629
7.	Connecticut.....CT	...L...	22,454,822	26,541,678	12,350,454	14,683,753	26,984,521	28,305,828
8.	Delaware.....DE	...L...	29,718,583	33,486,874	15,758,814	20,855,020	21,564,234	28,408,839
9.	District of Columbia.....DC	...L...	8,776,995	9,077,585	4,761,195	3,890,967	4,413,065	4,376,697
10.	Florida.....FL	...L...	74,045,184	43,453,424	30,992,278	9,096,784	44,741,557	43,099,506
11.	Georgia.....GA	...L...	23,627,870	30,806,261	19,933,394	25,397,216	26,892,710	31,897,354
12.	Hawaii.....HI	...L...	341,735	309,875	3,564	30,924	641,677	551,253
13.	Idaho.....ID	...L...	4,480,715	7,551,066	2,357,175	1,936,625	10,090,561	8,402,423
14.	Illinois.....IL	...L...	10,232,654	13,734,702	5,534,016	10,890,297	24,161,961	28,137,545
15.	Indiana.....IN	...L...	25,184,412	27,673,835	10,199,621	12,831,637	18,900,813	17,992,667
16.	Iowa.....IA	...L...	17,430,429	25,094,765	19,891,488	20,761,575	37,115,617	50,368,330
17.	Kansas.....KS	...L...	58,857,497	55,237,556	32,924,032	15,808,570	36,433,036	32,110,880
18.	Kentucky.....KY	...L...	21,885,751	27,860,089	12,969,861	15,597,929	18,565,124	21,151,894
19.	Louisiana.....LA	...L...	5,046,128	4,015,242	1,420,190	12,024,505	12,248,513	13,365,379
20.	Maine.....ME	...L...	1,713,818	1,454,457	196,522	320,944	464,406	900,456
21.	Maryland.....MD	...L...	53,878,050	65,220,427	21,064,885	30,652,370	62,221,333	72,697,613
22.	Massachusetts.....MA	...L...	9,680,001	8,339,376	2,325,642	9,451,366	4,234,324	4,463,541
23.	Michigan.....MI	...L...	5,801,380	5,825,330	4,633,522	735,558	12,834,432	18,804,884
24.	Minnesota.....MN	...L...	60,464,601	40,479,447	36,822,222	13,776,021	34,884,205	29,839,546
25.	Mississippi.....MS	...L...	13,664,879	19,668,388	11,435,065	9,460,015	10,753,703	14,122,545
26.	Missouri.....MO	...L...	43,433,211	31,805,571	24,929,455	16,512,130	27,740,096	27,433,207
27.	Montana.....MT	...L...	11,340,766	8,478,603	3,033,124	3,729,258	3,665,483	2,233,565
28.	Nebraska.....NE	...L...	75,465,187	51,683,799	32,171,904	13,945,130	46,052,644	42,220,999
29.	Nevada.....NV	...L...	21,474,168	17,007,934	9,377,488	6,263,765	14,202,960	11,109,423
30.	New Hampshire.....NH	...L...	6,558,512	6,655,822	3,605,915	3,609,109	3,397,923	3,565,641
31.	New Jersey.....NJ	...L...	5,368,935	8,170,163	4,550,835	8,157,710	58,984,641	63,712,671
32.	New Mexico.....NM	...L...	4,916,132	5,379,144	2,133,832	788,874	2,936,882	2,783,722
33.	New York.....NY	...L...	56,708,220	58,077,870	41,076,587	73,326,762	88,909,428	95,389,449
34.	North Carolina.....NC	...L...	220,294,911	231,782,315	107,340,362	125,898,227	83,367,348	87,774,460
35.	North Dakota.....ND	...L...	7,831,031	6,764,878	5,555,153	2,237,784	3,864,519	5,104,345
36.	Ohio.....OH	...L...	132,352,814	148,409,111	63,809,382	64,801,271	71,868,492	97,257,666
37.	Oklahoma.....OK	...L...	1,118,780	2,919,755	1,733,861	1,242,503	6,352,282	7,003,256
38.	Oregon.....OR	...L...	24,199,373	23,520,163	9,536,008	10,897,527	19,617,660	18,308,666
39.	Pennsylvania.....PA	...L...	142,652,496	155,947,873	77,076,049	84,582,031	364,089,021	397,894,547
40.	Rhode Island.....RI	...L...	19,677,536	21,256,951	12,870,197	18,431,708	12,019,214	13,020,167
41.	South Carolina.....SC	...L...	7,353,067	8,744,584	7,968,487	8,110,182	9,737,467	12,099,555
42.	South Dakota.....SD	...L...	17,488,768	11,121,933	5,846,247	6,690,417	11,689,967	10,336,616
43.	Tennessee.....TN	...L...	10,273,884	26,941,367	6,889,190	15,514,497	19,562,855	24,288,137
44.	Texas.....TX	...L...	154,970,797	125,218,179	142,640,783	67,795,433	69,041,756	55,137,287
45.	Utah.....UT	...L...	14,812,478	11,937,652	7,310,176	3,636,334	9,422,005	8,113,937
46.	Vermont.....VT	...L...	7,723,892	7,724,247	3,066,703	3,178,197	4,759,530	5,669,745
47.	Virginia.....VA	...L...	114,542,273	127,972,673	51,775,082	58,048,951	84,691,606	102,335,683
48.	Washington.....WA	...L...	41,381,029	34,716,873	22,429,983	13,737,630	27,260,836	23,713,707
49.	West Virginia.....WV	...L...	49,582,756	56,394,224	20,470,659	22,836,257	42,755,114	64,567,567
50.	Wisconsin.....WI	...L...	9,523,854	11,026,821	9,479,696	10,083,634	29,739,651	31,751,904
51.	Wyoming.....WY	...L...	9,694,066	11,225,624	5,419,508	7,236,276	4,442,366	6,777,127
52.	American Samoa.....AS	...N...						
53.	Guam.....GU	...L...						
54.	Puerto Rico.....PR	...N...						
55.	US Virgin Islands.....VI	...L...					500	500
56.	Northern Mariana Islands.....MP	...N...						
57.	Canada.....CAN	...N...						
58.	Aggregate Other Alien.....OT	...XXX...	0	0	0	0	0	0
59.	Totals.....	...XXX...	2,164,474,372	2,182,064,566	1,203,923,472	1,139,339,768	1,957,967,485	2,134,517,078

DETAILS OF WRITE-INS

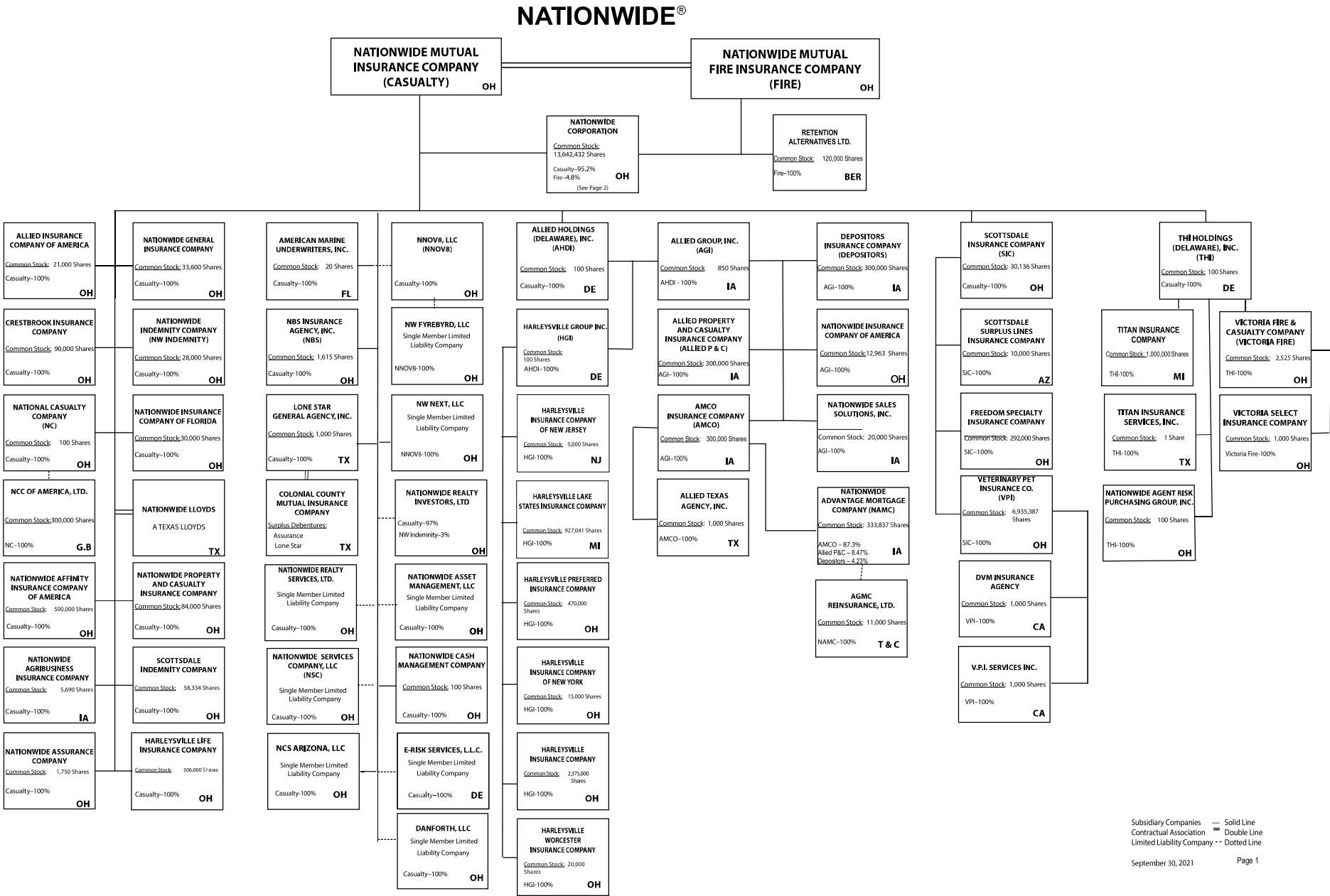
58001.	...XXX...						
58002.	...XXX...						
58003.	...XXX...						
58998. Summary of remaining write-ins for Line 58 from overflow page....	...XXX...	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	...XXX...	0	0	0	0	0	0

(a) Active Status Count

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

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

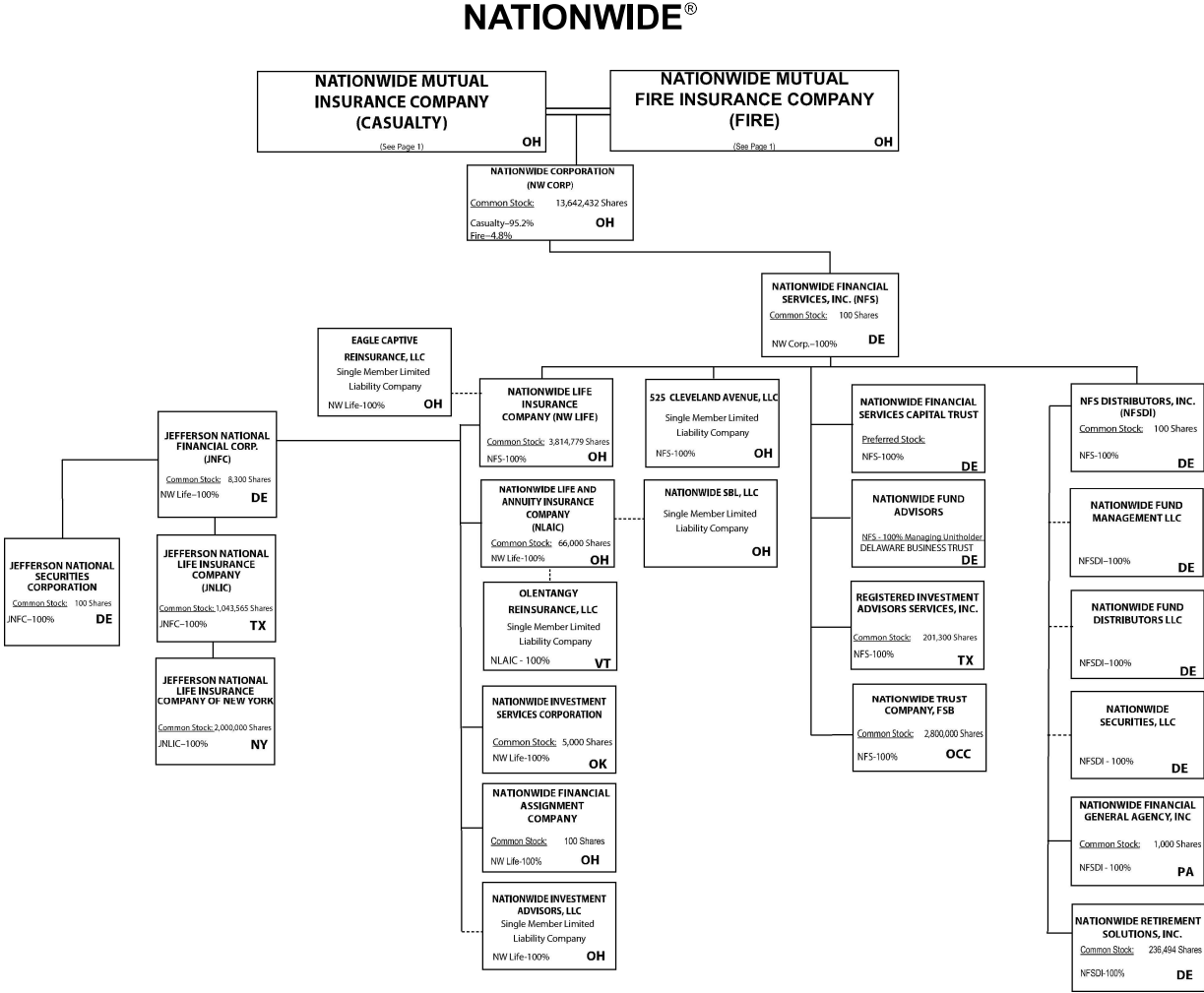
Q11



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

(Casualty/Fire subsidiaries)

Q11.1



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

Q12

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 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

Q12.2

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

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	24,781,641	16,038,160	64.718	54.000
2. Allied lines.....	42,131,659	22,350,552	53.049	46.000
3. Farmowners multiple peril.....	12,798,056	10,478,470	81.875	131.000
4. Homeowners multiple peril.....	467,847,539	348,892,020	74.574	103.000
5. Commercial multiple peril.....	227,976,575	98,480,733	43.198	67.000
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	63,053,732	41,892,658	66.440	107.000
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		(72)	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	2,378,804	21,672	0.911	5.000
13. Group accident and health.....	11,485,281	6,317,191	55.002	42.000
14. Credit accident and health.....			0.000	
15. Other accident and health.....	(41,305)	34,460	(83.428)	66.000
16. Workers' compensation.....	26,487,010	(25,799,938)	(97.406)	(79.000)
17.1. Other liability-occurrence.....	144,189,270	104,737,054	72.639	109.000
17.2. Other liability-claims made.....	5,029,530	1,791,565	35.621	13.000
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	8,600,830	(52,565)	(0.611)	34.000
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	512,475,477	270,907,731	52.863	52.000
19.3, 19.4. Commercial auto liability.....	127,990,217	59,652,314	46.607	61.000
21. Auto physical damage.....	414,294,336	202,239,245	48.815	46.000
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	1,559,000	138,125	8.860	15.000
24. Surety.....	57,764,665	7,000,907	12.120	42.000
26. Burglary and theft.....	1,306,970	44,949	3.439	5.000
27. Boiler and machinery.....	8,559,367	5,617,566	65.631	24.000
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.....	2,160,668,654	1,170,782,797	54.186	64.835

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.....	9,568,439	26,196,468	23,447,427
2. Allied lines.....	16,275,450	44,123,732	39,421,030
3. Farmowners multiple peril.....	4,462,318	15,351,932	9,380,692
4. Homeowners multiple peril.....	191,373,363	507,699,276	426,234,073
5. Commercial multiple peril.....	63,998,111	197,260,590	243,036,337
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	24,877,097	71,557,683	65,096,038
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	773,799	2,338,972	2,026,016
13. Group accident and health.....	5,646,053	12,904,239	8,565,307
14. Credit accident and health.....			
15. Other accident and health.....	1,925	(76,215)	150,642
16. Workers' compensation.....	9,300,799	24,704,909	31,132,677
17.1. Other liability-occurrence.....	50,520,924	143,529,206	147,663,025
17.2. Other liability-claims made.....	1,957,758	7,223,078	3,501,094
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	1,364,451	4,352,737	11,085,138
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	168,610,858	505,637,437	532,617,853
19.3 19.4. Commercial auto liability.....	37,496,622	117,861,459	141,880,603
21. Auto physical damage.....	136,120,214	406,454,621	435,404,093
22. Aircraft (all perils).....			
23. Fidelity.....	501,289	1,516,180	1,789,873
24. Surety.....	24,475,429	66,747,044	51,089,718
26. Burglary and theft.....	459,829	1,288,602	1,307,174
27. Boiler and machinery.....	2,718,084	7,802,424	7,235,762
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.....	750,502,812	2,164,474,374	2,182,064,572

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

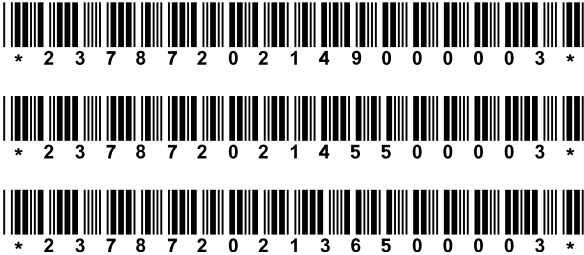
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.

Bar Code:



NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets nonadmitted.....	118,497,474	118,497,474	0	
2505. Recoupment receivables.....	17,832,726		17,832,726	21,595,253
2506. Third party administrator receivable.....	32,474,597	6,777,637	25,696,960	14,853,160
2507. Deductible receivables.....	2,409,103	559,792	1,849,311	1,858,833
2508. Corporate owned investment value of life insurance.....	1,626,442,965		1,626,442,965	1,580,314,405
2597. Summary of remaining write-ins for Line 25.....	1,797,656,865	125,834,903	1,671,821,962	1,618,621,651

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	4,148	46,745
2505. Miscellaneous liabilities.....	65,061,303	122,810,719
2506. Pooling expenses payable.....	168,907,005	208,604,824
2507. Reserve for state escheat payments.....	125,266,032	115,596,456
2508. State surcharge/recoupment payable.....	7,523,650	8,706,497
2509. Accrued interest payable on surplus notes.....	21,712,500	
2510. Third party administrator payable.....	11,164,624	
2597. Summary of remaining write-ins for Line 25.....	399,639,262	455,765,241

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	438,198,403	486,107,999
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	23,049,911	24,435,281
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	26,015,739	(449,495)
5. Deduct amounts received on disposals.....	37,318,858	22,858,679
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....	350,000	10,188,796
8. Deduct current year's depreciation.....	27,867,269	38,847,907
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	421,727,926	438,198,403
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	421,727,926	438,198,403

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,341,484,544	1,478,864,643
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	328,948,808	159,962,847
2.2 Additional investment made after acquisition.....	10,919,745	29,294,254
3. Capitalized deferred interest and other.....	5,611,130	2,898,271
4. Accrual of discount.....	1,453,873	
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		7,550,091
7. Deduct amounts received on disposals.....	245,116,842	334,605,808
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	1,457,151	7,108
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....	4,027,083	2,472,646
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,437,817,024	1,341,484,544
12. Total valuation allowance.....	(12,162,036)	(8,503,082)
13. Subtotal (Line 11 plus Line 12).....	1,425,654,988	1,332,981,462
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,425,654,988	1,332,981,462

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,671,996,996	4,123,365,436
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	316,035,602	329,976,709
2.2 Additional investment made after acquisition.....	417,271,917	488,201,549
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	550,117,549	163,438,433
6. Total gain (loss) on disposals.....	(6,719,163)	(73,329,385)
7. Deduct amounts received on disposals.....	495,290,501	329,528,365
8. Deduct amortization of premium and depreciation.....	12,423,354	36,375,857
9. Total foreign exchange change in book/adjusted carrying value.....	(3,440,100)	6,766,994
10. Deduct current year's other-than-temporary impairment recognized.....	(10,019)	518,518
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	5,437,558,965	4,671,996,996
12. Deduct total nonadmitted amounts.....	275,191,354	186,044,025
13. Statement value at end of current period (Line 11 minus Line 12).....	5,162,367,611	4,485,952,971

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	20,111,530,890	19,525,519,935
2. Cost of bonds and stocks acquired.....	4,418,455,922	3,155,222,769
3. Accrual of discount.....	16,731,065	19,195,498
4. Unrealized valuation increase (decrease).....	550,722,268	(115,028,161)
5. Total gain (loss) on disposals.....	(8,769,443)	(5,534,925)
6. Deduct consideration for bonds and stocks disposed of.....	3,048,199,904	2,418,645,180
7. Deduct amortization of premium.....	36,670,719	32,831,832
8. Total foreign exchange change in book/adjusted carrying value.....	(4,628,349)	4,341,553
9. Deduct current year's other-than-temporary impairment recognized.....	1,007,937	29,850,484
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	14,566,780	9,141,717
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	22,012,730,573	20,111,530,890
12. Deduct total nonadmitted amounts.....	22,550,445	29,757,473
13. Statement value at end of current period (Line 11 minus Line 12).....	21,990,180,128	20,081,773,417

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

Q3102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	7,954,520,228	467,546,372	509,047,306	36,584,630	7,403,955,904	7,954,520,228	7,949,603,924	6,832,015,490
2. NAIC 2 (a).....	3,304,636,882	429,026,716	150,404,053	(39,503,082)	2,935,886,183	3,304,636,882	3,543,756,463	2,566,131,029
3. NAIC 3 (a).....	779,122,704	64,144,852	111,517,068	20,298,163	749,596,228	779,122,704	752,048,651	705,819,558
4. NAIC 4 (a).....	404,987,082	116,520,465	81,023,527	(2,980,498)	400,812,523	404,987,082	437,503,522	339,206,109
5. NAIC 5 (a).....	37,982,019	2,888,554	1,662,945	(4,838,619)	43,128,060	37,982,019	34,369,009	50,984,734
6. NAIC 6 (a).....	2,782,640	596,239		(435,112)	4,226,259	2,782,640	2,943,767	3,401,088
7. Total Bonds.....	12,484,031,555	1,080,723,198	853,654,899	9,125,482	11,537,605,157	12,484,031,555	12,720,225,336	10,497,558,008
PREFERRED STOCK								
8. NAIC 1.....	489,404			(489,403)	482,890	489,404	1	
9. NAIC 2.....	16,182,755	1,192,431	1,405,265	1,866,542	14,753,433	16,182,755	17,836,463	15,177,460
10. NAIC 3.....	8,033,495	1,539,275		(1,846,743)	6,619,118	8,033,495	7,726,027	5,722,950
11. NAIC 4.....	483,090	2,765,600		10,537	477,967	483,090	3,259,227	931,351
12. NAIC 5.....	2,107,544			2,240,871	2,081,229	2,107,544	4,348,415	1,077,212
13. NAIC 6.....	473,679			9,824	430,640	473,679	483,503	99,886
14. Total Preferred Stock.....	27,769,967	5,497,306	1,405,265	1,791,628	24,845,277	27,769,967	33,653,636	23,008,859
15. Total Bonds and Preferred Stock.....	12,511,801,522	1,086,220,504	855,060,164	10,917,110	11,562,450,434	12,511,801,522	12,753,878,972	10,520,566,867

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....25,000,000; NAIC 2 \$.....1,031,765; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	26,031,765	XXX.....	26,036,930	.....	.....1,710

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	33,532,121	753,875,647
2. Cost of short-term investments acquired.....	49,518,781	134,991,440
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	(441,359)	.....
6. Deduct consideration received on disposals.....	56,532,121	855,331,678
7. Deduct amortization of premium.....	45,657	3,288
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	26,031,765	33,532,121
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	26,031,765	33,532,121

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	(3,800,999)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	5,026,330
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	1,225,331
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	1,225,331

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.....	2,204,267	
3.14	Section 1, Column 18, prior year.....	(895,607)	3,099,875 3,099,875
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.....	2,204,267	
3.24	Section 1, Column 19, prior year plus.....	(895,607)	
3.25	SSAP No. 108 adjustments.....		3,099,875 3,099,875
3.3	Subtotal (Line 3.1 minus Line 3.2).....		(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	3,524,393	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item.....		
4.22	Amount recognized.....	3,524,393	
4.23	SSAP No. 108 adjustments.....		3,524,393
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		(0)
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		(0)

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

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

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	1,225,332	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3.	Total (Line 1 plus Line 2).....		1,225,332
4.	Part D, Section 1, Column 6.....	2,134,732	
5.	Part D, Section 1, Column 7.....	(909,400)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		(0)

Fair Value Check

7.	Part A, Section 1, Column 16.....	(19,055,970)	
8.	Part B, Section 1, Column 13.....	165,531	
9.	Total (Line 7 plus Line 8).....		(18,890,439)
10.	Part D, Section 1, Column 9.....	1,151,274	
11.	Part D, Section 1, Column 10.....	(20,041,713)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	4,940,517	
14.	Part B, Section 1, Column 20.....	8,670,795	
15.	Part D, Section 1, Column 12.....	13,611,312	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,077,212,240	6,645,234
2. Cost of cash equivalents acquired.....	17,353,384,828	24,635,915,753
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....	3	9
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	17,866,464,915	23,565,348,756
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	564,132,156	1,077,212,240
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	564,132,156	1,077,212,240

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
Acquired by Purchase								
One Nationwide Plaza, Home Office.....	Columbus.....	OH..	01/01/1976....				1,044,534	1,253,013
Plaza 2, 280 N. High St, Office.....	Columbus.....	OH..	01/01/1996....				75,405	84,150
Plaza 3, 245 N. High St, Office.....	Columbus.....	OH..	01/01/1989....				913,809	1,137,527
100 Green Meadows Dr, Hotel & Conference Ctr.....	Lewis Center.....	OH..	01/01/1960....				(37,852)	(37,852)
281 East Powell Rd, Data Center North.....	Lewis Center.....	OH..	06/30/1986....				31,507	31,507
1100 Locust St, Office.....	Des Moines.....	IA..	04/30/2001....				2,110,479	2,134,880
1200 Locust St, Office.....	Des Moines.....	IA..	12/30/2001....				1,164,158	1,164,158
1200 Mulberry St, Garage.....	Des Moines.....	IA..	06/01/2007....				6,082,724	6,082,724
9903 Nationwide Dr, Office.....	San Antonio.....	TX..	02/24/2011....				(148,000)	(148,000)
1300 Walnut St., Office.....	Des Moines.....	IA..	03/18/2011....					
285 N. Front St, Garage.....	Columbus.....	OH..	01/01/1980....				55,214	55,214
0199999. Totals.....					0	0	11,291,978	11,757,321
0399999. Totals.....					0	0	11,291,978	11,757,321

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
Property Disposed																			
8877 N. Gainey Center Dr, Office.....	Scottsdale.....	AZ..	08/06/2021	Dansons Gainey, LLC, a Delaware limited liability company	42,139,656		11,597,966	589,694			(589,694)		11,303,119	37,318,858		26,015,739	26,015,739	5,120,506	3,504,315
0199999. Totals.....					42,139,656		11,597,966	589,694	0	0	(589,694)	0	11,303,119	37,318,858	0	26,015,739	26,015,739	5,120,506	3,504,315
0399999. Totals.....					42,139,656		11,597,966	589,694	0	0	(589,694)	0	11,303,119	37,318,858	0	26,015,739	26,015,739	5,120,506	3,504,315

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103253.....	DALLAS.....	TX.....		07/01/2021....	2.490	20,000,000		28,785,057
00-1103295.....	MILWAUKEE.....	WI.....		07/27/2021....	3.170	13,000,000		17,769,000
00-1103305.....	KAYSVILLE.....	UT.....		09/03/2021....	2.260	4,800,000		6,410,000
00-1103316.....	RENO.....	NV.....		08/13/2021....	1.930	25,000,000		43,628,030
00-1103321.....	PHOENIX.....	AZ.....		08/04/2021....	2.550	18,500,000		29,393,000
00-1103323.....	ONTARIO.....	CA.....		09/15/2021....	2.590	7,750,000		12,678,000
00-1103331.....	NORTH RICHLAND HILLS.....	TX.....		08/10/2021....	2.410	21,625,000		30,214,826
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	110,675,000	0	168,877,913
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	110,675,000	0	168,877,913
3399999. Total Mortgages.....				XXX.....	XXX.....	110,675,000	0	168,877,913

SCHEDULE B - PART 3

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

QE02

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																	
00-1102151.....	DENVER.....	CO.....		09/18/2014....	09/29/2021....	14,500,000					0		14,500,000	14,500,000			0
00-1102207.....	CINCINNATI.....	OH.....		01/05/2015....	08/05/2021....	5,485,560					0		5,387,616	5,387,616			0
00-1102424.....	AUSTIN.....	TX.....		08/31/2015....	09/13/2021....	19,965,000					0		19,965,000	19,965,000			0
00-1102579.....	PHOENIX.....	AZ.....		07/19/2016....	07/26/2021....	11,912,328					0		11,775,183	11,775,183			0
00-1102807.....	BRENTWOOD.....	TN.....		10/12/2018....	08/18/2021....	19,550,000					0		19,359,832	19,359,832			0
00-1102850.....	FREMONT.....	CA.....		02/09/2018....	07/27/2021....	15,000,000					0		15,000,000	15,000,000			0
00-1102895.....	SUNNYVALE.....	CA.....		07/16/2018....	07/01/2021....	25,000,001					0		25,000,001	25,000,001			0
0199999. Total - Mortgages Closed by Repayment.....						111,412,889	0	0	0	0	0	0	110,987,632	110,987,632	0	0	0
Mortgages With Partial Repayments																	
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		236,085					0		59,579	59,579			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		6,762,254					0		86,318	86,318			0
00-1101810.....	HIGHLAND PARK.....	IL.....		10/12/2018....		802,741					0		172,236	172,236			0
00-1101820.....	CINCINNATI.....	OH.....		10/12/2018....		3,597,494					0		37,844	37,844			0
00-1101824.....	BURLINGTON.....	KY.....		08/06/2012....		1,325,558					0		187,544	187,544			0
00-1101854.....	PORTAGE.....	IN.....		10/12/2018....		3,006,690					0		50,075	50,075			0
00-1101907.....	COLUMBUS.....	OH.....		10/12/2018....		10,889,219					0		77,311	77,311			0
00-1101916.....	NEW YORK.....	NY.....		10/12/2018....		3,819,196					0		18,357	18,357			0
00-1101939.....	KIRKLAND.....	WA.....		10/12/2018....		4,115,706					0		32,546	32,546			0
00-1101969.....	JACKSONVILLE.....	FL.....		09/12/2013....		3,360,243					0		161,705	161,705			0
00-1102024.....	LAS VEGAS.....	NV.....		10/11/2013....		1,018,610					0		27,666	27,666			0
00-1102034.....	SAUK RAPIDS.....	MN.....		10/12/2018....		5,250,191					0		149,918	149,918			0
00-1102042.....	COLUMBUS.....	OH.....		10/12/2018....		5,015,950					0		31,173	31,173			0

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102058.....	MANCHESTER.....	CT.....	.....	10/12/2018....	.....	.....3,373,409	.....	.....	.....	.....	.....0	.....	.....159,773	159,773	.....	.....	.....0
00-1102076.....	MISSION VIEJO.....	CA.....	.....	11/19/2013....	.....	.....12,895,896	.....	.....	.....	.....	.....0	.....	.....64,512	64,512	.....	.....	.....0
00-1102131.....	HOUSTON.....	TX.....	.....	10/12/2018....	.....	.....7,631,568	.....	.....	.....	.....	.....0	.....	.....105,947	105,947	.....	.....	.....0
00-1102163.....	STERLING.....	VA.....	.....	06/04/2014....	.....	.....22,905,736	.....	.....	.....	.....	.....0	.....	.....110,547	110,547	.....	.....	.....0
00-1102241.....	NORTH BETHESDA.....	MD.....	.....	10/12/2018....	.....	.....8,399,114	.....	.....	.....	.....	.....0	.....	.....76,031	76,031	.....	.....	.....0
00-1102262.....	DALLAS.....	TX.....	.....	06/30/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....229,385	229,385	.....	.....	.....0
00-1102320.....	FOX POINT.....	WI.....	.....	10/12/2018....	.....	.....6,713,804	.....	.....	.....	.....	.....0	.....	.....325,983	325,983	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	.....2,327,526	.....	.....	.....	.....	.....0	.....	.....115,331	115,331	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	.....3,301,814	.....	.....	.....	.....	.....0	.....	.....84,102	84,102	.....	.....	.....0
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016....	.....	.....7,938,181	.....	.....	.....	.....	.....0	.....	.....54,335	54,335	.....	.....	.....0
00-1102463.....	MIRA LOMA.....	CA.....	.....	10/12/2018....	.....	.....1,558,060	.....	.....	.....	.....	.....0	.....	.....13,538	13,538	.....	.....	.....0
00-1102464.....	RANCHO CUCAMONGA.....	CA.....	.....	10/12/2018....	.....	.....3,029,562	.....	.....	.....	.....	.....0	.....	.....26,323	26,323	.....	.....	.....0
00-1102466.....	WILMINGTON.....	NC.....	.....	10/12/2018....	.....	.....7,066,453	.....	.....	.....	.....	.....0	.....	.....40,266	40,266	.....	.....	.....0
00-1102470.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	.....6,596,385	.....	.....	.....	.....	.....0	.....	.....40,183	40,183	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	.....6,126,846	.....	.....	.....	.....	.....0	.....	.....77,998	77,998	.....	.....	.....0
00-1102550.....	FAIRBORN.....	OH.....	.....	10/12/2018....	.....	.....8,803,818	.....	.....	.....	.....	.....0	.....	.....110,145	110,145	.....	.....	.....0
00-1102588.....	CARLE PLACE.....	NY.....	.....	10/12/2018....	.....	.....3,384,586	.....	.....	.....	.....	.....0	.....	.....144,997	144,997	.....	.....	.....0
00-1102591.....	LEXINGTON.....	SC.....	.....	10/12/2018....	.....	.....7,144,860	.....	.....	.....	.....	.....0	.....	.....60,628	60,628	.....	.....	.....0
00-1102666.....	NEW YORK.....	NY.....	.....	10/12/2018....	.....	.....4,593,367	.....	.....	.....	.....	.....0	.....	.....22,078	22,078	.....	.....	.....0
00-1102694.....	CHARLESTON.....	SC.....	.....	10/12/2018....	.....	.....3,682,564	.....	.....	.....	.....	.....0	.....	.....37,095	37,095	.....	.....	.....0
00-1102717.....	WASHINGTON.....	DC.....	.....	01/28/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....82,914	82,914	.....	.....	.....0
00-1102752.....	HOUSTON.....	TX.....	.....	06/30/2021....	.....	.....	.....	.....(10,473)	.....	.....	.....(10,473)	.....	.....300,790	300,790	.....	.....	.....0
00-1102757.....	BALTIMORE.....	MD.....	.....	08/08/2017....	.....	.....10,164,165	.....	.....	.....	.....35,553	35,553	.....	.....53,451	53,451	.....	.....	.....0
00-1102788.....	STANTON.....	CA.....	.....	10/11/2017....	.....	.....1,894,808	.....	.....	.....	.....	.....0	.....	.....9,383	9,383	.....	.....	.....0
00-1102798.....	WALTHAM.....	MA.....	.....	11/30/2017....	.....	.....15,000,000	.....	.....	.....	.....	.....0	.....	.....71,186	71,186	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	.....12,916,491	.....	.....	.....	.....	.....0	.....	.....97,576	97,576	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	.....18,950,911	.....	.....	.....	.....	.....0	.....	.....91,488	91,488	.....	.....	.....0
00-1102816.....	WALNUT.....	CA.....	.....	10/12/2018....	.....	.....8,048,784	.....	.....	.....	.....	.....0	.....	.....40,883	40,883	.....	.....	.....0
00-1102817.....	TORRANCE.....	CA.....	.....	10/12/2018....	.....	.....17,000,000	.....	.....	.....	.....	.....0	.....	.....81,778	81,778	.....	.....	.....0
00-1102821.....	CHICAGO.....	IL.....	.....	11/16/2017....	.....	.....14,118,935	.....	.....	.....	.....	.....0	.....	.....102,563	102,563	.....	.....	.....0
00-1102834.....	ATLANTA.....	GA.....	.....	06/22/2018....	.....	.....30,000,000	.....	.....	.....	.....	.....0	.....	.....9,968,062	9,968,062	.....	.....	.....0
00-1102865.....	BIRMINGHAM.....	AL.....	.....	06/29/2018....	.....	.....10,300,000	.....	.....	.....	.....	.....0	.....	.....28,946	28,946	.....	.....	.....0
00-1102884.....	FARMERS BRANCH.....	TX.....	.....	07/31/2018....	.....	.....3,980,134	.....	.....	.....	.....	.....0	.....	.....25,578	25,578	.....	.....	.....0
00-1102889.....	LEWISVILLE.....	TX.....	.....	10/11/2018....	.....	.....20,228,292	.....	.....	.....	.....	.....0	.....	.....99,146	99,146	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	.....4,728,501	.....	.....	.....	.....	.....0	.....	.....31,435	31,435	.....	.....	.....0
00-1102896.....	CHANDLER.....	AZ.....	.....	05/18/2018....	.....	.....14,300,000	.....	.....	.....	.....	.....0	.....	.....58,710	58,710	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	.....14,777,023	.....	.....	.....	.....	.....0	.....	.....63,812	63,812	.....	.....	.....0
00-1102906.....	CANOGA PARK.....	CA.....	.....	10/17/2018....	.....	.....6,764,612	.....	.....	.....	.....	.....0	.....	.....30,501	30,501	.....	.....	.....0
00-1102910.....	ALBUQUERQUE.....	NM.....	.....	09/28/2018....	.....	.....10,443,646	.....	.....	.....	.....	.....0	.....	.....69,066	69,066	.....	.....	.....0
00-1102935.....	NEW YORK.....	NY.....	.....	02/28/2019....	.....	.....13,691,262	.....	.....	.....	.....	.....0	.....	.....81,502	81,502	.....	.....	.....0
00-1102959.....	WASHINGTON.....	DC.....	.....	03/28/2019....	.....	.....4,297,685	.....	.....	.....	.....	.....0	.....	.....111,580	111,580	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103032.....	CARLE PLACE.....	NY.....	.....	12/05/2019....	.....	.....3,758,625	.....	.....	.....	.....	.....0	.....	.....101,020	101,020	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	.....5,584,355	.....	.....	.....	.....	.....0	.....	.....107,771	107,771	.....	.....	.....0
00-1103057.....	SCOTTSDALE.....	AZ.....	...S...	12/13/2019....	.....	.....10,000,000	.....	.....	.....	.....	.....0	.....	.....54,620	54,620	.....	.....	.....0
00-1103160.....	WEST SACRAMENTO.....	CA.....	.....	05/27/2020....	.....	.....9,903,228	.....	.....	.....	.....	.....0	.....	.....49,845	49,845	.....	.....	.....0
00-1103164.....	MENOMONEE FALLS.....	WI.....	.....	04/30/2020....	.....	.....8,633,253	.....	.....	.....	.....	.....0	.....	.....161,552	161,552	.....	.....	.....0
00-1103176.....	NORWOOD.....	OH.....	.....	07/01/2020....	.....	.....10,000,000	.....	.....	.....	.....	.....0	.....	.....598,802	598,802	.....	.....	.....0
00-1103177.....	CINCINNATI.....	OH.....	.....	07/01/2020....	.....	.....5,000,000	.....	.....	.....	.....	.....0	.....	.....299,401	299,401	.....	.....	.....0
00-1103259.....	SAUK RAPIDS.....	MN.....	.....	06/03/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....81,651	81,651	.....	.....	.....0
00-1103261.....	HUNTINGTON BEACH.....	CA.....	.....	05/18/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....54,934	54,934	.....	.....	.....0
00-1103264.....	FAYETTVILLE.....	NC.....	.....	05/20/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....126,168	126,168	.....	.....	.....0
00-1102686.....	CHICAGO.....	IL.....	.....	12/22/2016....	.....	.....15,278,459	.....	.....	.....	.....	.....0	.....	.....762,866	762,866	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						476,436,655	0	(10,473)	0	35,553	25,080	0	16,890,449	16,890,449	0	0	0
Mortgages Transferred																	
00-1102686.....	CHICAGO.....	IL.....	.....	12/22/2016....	08/31/2021....	15,278,459	.....	.....	.....4,027,083	.....	.....(4,027,083)	.....	.....10,449,973	10,449,973	.....	.....	.....0
0499999. Total - Mortgages Transferred.....						15,278,459	0	0	4,027,083	0	(4,027,083)	0	10,449,973	10,449,973	0	0	0
0599999. Total Mortgages.....						603,128,003	0	(10,473)	4,027,083	35,553	(4,002,003)	0	138,328,054	138,328,054	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												
QE03	Ares Capital Europe V.....	Wilmington.....	DE...	Ares Management.....	.....	06/09/2021.....	2	4,593,217	.....	.....	.....39,567,894	0.550
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Management.....	.....	06/23/2017.....	2	.....	.....1,121,880	.....	.....19,032,095	1.600
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE...	Blackstone Credit.....	.....	06/03/2016.....	2	.....	.....165,242	.....	.....9,315,835	0.450
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE...	Blackstone Credit.....	.....	11/25/2014.....	2	.....	.....11,441,913	.....	.....17,045,521	4.330
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021.....	2	6,768,598	.....	.....	.....11,520,000	0.640
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021.....	2	1,001,308	.....	.....	.....13,500,000	0.400
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020.....	2	.....	.....2,974,576	.....	.....44,628,960	1.460
	Kayne Senior Credit II Offshore Fund, L.P.....	Wilmington.....	DE...	Kayne Anderson.....	.....	06/23/2014.....	2	.....	.....114,024	.....	.....3,853,044	30.630
	NW Private Debt, LLC.....	Los Angeles.....	CA...	Kayne Anderson.....	.....	01/01/2016.....	2	.....	.....74,171	.....	.....5,141,539	100.000
	Oaktree Opportunities Fund XI, L.P.....	Grand Cayman.....	CYM.	Oaktree Capital Management.....	.....	01/15/2021.....	3	4,000,000	.....	.....	.....32,000,000	0.270
	Prudential Capital Partners III.....	Chicago.....	IL.....	Prudential Private Capital.....	.....	10/15/2008.....	2	.....	.....4,555	.....	.....1,378,267	1.030
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Equity Partners.....	.....	05/10/2017.....	2	.....	.....22,510	.....	.....2,051,349	0.780
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA...	Vista Equity Partners.....	.....	06/01/2016.....	2	.....	.....41,322	.....	.....3,465,694	12.200
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.....								16,363,123	15,960,193	0	202,500,198	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Actis Global 4, L.P.....	London.....	GBR.	Actis.....	.....	12/15/2011.....	3	.....	.....241,234	.....	.....2,319,301	2.100
	Advent International GPE IX, L.P.....	Grand Cayman.....	CYM.	Advent International.....	.....	10/21/2019.....	3	.....	.....1,294,771	.....	.....9,386,746	0.280
	Altaris Health Partners V, L.P.....	New York.....	NY...	Altaris Capital Partners, LLC.....	.....	04/22/2021.....	3	2,579,683	.....	.....	.....9,092,924	0.480
	Ampersand 2018 Limited Partnership.....	Boston.....	MA...	Ampersand Capital.....	.....	10/30/2018.....	3	.....	.....1,182,500	.....	.....2,795,000	4.660
	Ampersand 2020, L.P.....	Boston.....	MA...	Ampersand Capital.....	.....	11/12/2020.....	3	.....	.....1,581,522	.....	.....18,388,042	3.160
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA...	Ares Management.....	.....	06/22/2017.....	3	.....	.....1,876,195	.....	.....4,016,755	0.510
	BIF IV Renewable Sidecar-B, L.P.....	Toronto.....	CAN.	Brookfield Asset Management.....	.....	03/20/2020.....	3	.....	.....87,331	.....	.....3,432,035	0.700
	BioMotiv, LLC.....	Cleveland.....	OH...	BioMotiv, LLC.....	.....	07/12/2013.....	1	.....	.....509,780	.....	.....2,167,941	5.140
	Blackstone Infrastructure Partners.....	New York.....	NY...	Blackstone Infrastructure.....	.....	03/14/2019.....	3	.....	.....2,063,008	.....	.....8,295,755	0.350
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN.	Brookfield Asset Management.....	.....	11/05/2019.....	3	.....	.....140,541	.....	.....7,386,976	0.080
	Carlyle Asia Partners V.....	Washington.....	DC...	The Carlyle Group.....	.....	12/26/2018.....	3	.....	.....600,362	.....	.....13,390,431	0.310
	Carlyle Europe Partners III, L.P.....	New York.....	NY...	The Carlyle Group.....	.....	02/05/2007.....	3	.....	.....86,155	.....	.....225,541	0.250
	Catalyst Fund Limited Partnership V.....	Toronto.....	CAN.	Catalyst Capital Group, Inc.....	.....	08/12/2015.....	3	.....	.....30,329	.....	.....11,998,850	1.960
	Catterton Partners VII, L.P.....	Greenwich.....	CT...	Catterton Partners.....	.....	09/03/2013.....	3	.....	.....101,696	.....	.....3,783,726	1.070
	Clearlake Capital Partners V.....	Santa Monica.....	CA...	Clearlake Capital.....	.....	12/05/2017.....	3	.....	.....69,100	.....	.....3,986,372	0.390
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA...	Clearlake Capital.....	.....	05/22/2020.....	3	.....	.....3,223,163	.....	.....5,452,579	0.230
	Dyal Capital Partners III, L.P.....	New York.....	NY...	Dyal Capital.....	.....	09/30/2016.....	3	.....	.....338,294	.....	.....18,579,780	0.560
	Dyal Capital Partners IV.....	New York.....	NY...	Dyal Capital.....	.....	06/11/2018.....	3	.....	.....1,236,614	.....	.....23,049,299	0.330
	EnCap Energy Capital Fund VII.....	Dallas.....	TX...	EnCap Investments.....	.....	09/28/2007.....	3	.....	.....192,277	.....	.....	.....1.250
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX...	EnCap Investments.....	.....	07/17/2017.....	3	.....	.....344,625	.....	.....5,355,935	0.140
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY...	EnCap Investments.....	.....	04/21/2021.....	3	152,934	.....	.....	.....3,727,499	0.530

SCHEDULE BA - PART 2

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

QE03.1

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.1	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX....	EnCap Investments.....	.....	04/21/2021.....	3	514,032	.....	.....	.....10,609,783	1.600
	EnCap Flatrock Midstream Fund III.....	Houston.....	TX....	EnCap Flatrock Midstream.....	.....	04/30/2014.....	3	36,456	.....	.....	.....643,365	0.390
	Energy Spectrum Partners VII LP.....	Dallas.....	TX....	Energy Spectrum Capital.....	.....	11/03/2014.....	3	148,826	.....	.....	.....1,262,387	2.450
	Energy Spectrum VIII LP.....	Dallas.....	TX....	Energy Spectrum Capital.....	.....	04/08/2019.....	3	233,905	.....	.....	.....7,980,106	1.240
	Energy Trust Partners IV LP.....	Dallas.....	TX....	Energy Trust Partners.....	.....	08/30/2013.....	3	5,527	.....	.....	.....1,713,483	14.100
	EQT Infrastructure V.....	Stockholm.....	SWE..	EQT Partners.....	.....	08/13/2021.....	3	4,958,758	.....	.....	.....20,016,072	0.170
	FP Solar Finance LP.....	New York.....	NY....	Fundamental Advisors.....	.....	07/30/2020.....	3	8,181,600	.....	- .....	.....	.....17.390
	Fundamental Partners III, L.P.....	Wilmington.....	DE....	Fundamental Advisors.....	.....	05/18/2017.....	3	785,498	.....	.....	.....1,745,551	1.310
	Global Infrastructure Partners IV, L.P.....	New York.....	NY....	Global Infrastructure Partners.....	.....	10/23/2019.....	3	1,234,965	.....	.....	.....14,116,276	0.080
	GTCR Fund XII.....	New York.....	NY....	GTCR.....	.....	05/04/2018.....	3	2,409,000	.....	.....	.....5,091,475	0.410
	GTCR Fund XIII.....	New York.....	NY....	GTCR.....	.....	09/07/2021.....	3	1,581,440	.....	.....	.....20,818,560	0.330
	Harlem Capital Partners Venture Fund II, LP.....	New York.....	NY....	Harlem Capital.....	.....	07/01/2021.....	1	500,000	.....	.....	.....4,500,000	3.700
	ICG Europe Fund VI (No.1) Limited Partnership.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	06/26/2015.....	2	209,584	.....	.....	.....7,251,388	1.030
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	08/24/2018.....	2	1,085,792	.....	.....	.....9,053,739	0.570
	ICG Europe Fund VIII SCSp.....	St Helier.....	.....	Intermediate Capital Group.....	.....	09/24/2021.....	2	2,257,133	.....	.....	.....25,600,396	6.000
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	04/09/2020.....	2	2,298,073	.....	.....	.....16,005,936	2.000
	Ironwood Power Services LLC.....	Wilmington.....	DE....	Cyprium Investment Partners LLC.....	.....	08/26/2021.....	2	3,277,592	.....	- .....	.....	.....5.750
	KH Aggregator LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020.....	3	16,802	.....	- .....	.....	.....0.090
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Partners.....	.....	02/25/2016.....	3	155,518	.....	.....	.....1,030,159	1.300
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT....	Catterton Partners.....	.....	05/22/2020.....	3	3,050,534	.....	.....	.....19,549,573	0.570
	L Catterton VIII.....	Greenwich.....	CT....	Catterton Partners.....	.....	06/13/2017.....	3	784,008	.....	.....	.....10,544,810	1.090
	MBK Partners Fund IV.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/09/2017.....	3	13,459	.....	.....	.....1,534,372	0.580
	MBK Partners Fund V.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/23/2021.....	3	184,694	.....	.....	.....21,636,713	0.370
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT....	Mercato Partners.....	.....	03/12/2015.....	3	500,000	.....	.....	.....1,200,000	8.130
	Mercato Partners Traverse IV QP, L.P.....	Salt Lake City.....	UT....	Mercato Partners.....	.....	04/16/2021.....	3	2,477,080	.....	.....	.....20,000,000	8.330
	Mercato Traverse Prime Core Co-Invest, LLC.....	Dover.....	DE....	Mercato Partners.....	.....	07/19/2021.....	3	1,677,632	.....	- .....	.....	.....5.480
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM..	Navis.....	.....	01/29/2014.....	3	393,720	.....	.....	.....1,681,000	1.760
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM..	Navis.....	.....	05/08/2019.....	3	1,040,000	.....	.....	.....19,060,000	3.080
	Northleaf Infrastructure Capital Partners (US) III LP.....	Toronto.....	CAN..	Northleaf Infrastructure Capital Partners.....	.....	07/28/2021.....	3	7,955,173	.....	.....	.....17,272,697	1.760
	One Rock Capital Partners II, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	10/30/2017.....	3	182,459	.....	.....	.....5,941,478	3.320
	ORCP III Triton Co-Investors, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	03/29/2021.....	3	4,621	.....	- .....	.....	.....0.530
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH....	Peppertree Capital Management.....	.....	01/27/2020.....	3	2,132,000	.....	.....	.....10,088,000	2.640
	PPC III LP.....	Dover.....	DE....	Pritzker Private Capital.....	.....	09/21/2021.....	3	10,270,380	.....	.....	.....14,861,783	0.960
	Providence Equity Partners VIII L.P.....	Providence.....	RI....	Providence Equity Partners.....	.....	07/17/2019.....	3	2,063,685	.....	.....	.....7,774,360	0.320
	Rev1 Fund II, LLC.....	Columbus.....	OH....	Rev1 Ventures.....	.....	07/15/2021.....	1	195,000	.....	.....	.....2,805,000	15.000
	RiverGlade Capital, L.P.....	Chicago.....	IL....	RiverGlade Capital.....	.....	07/31/2019.....	3	4,117,928	.....	.....	.....4,635,565	6.150

SCHEDULE BA - PART 2

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

QE03.2

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.2	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY...	Riverside.....	.....	05/23/2017.....	2	.....	.....401,304	.....	.....3,839,726	5.050
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE...	Silver Lake.....	.....	01/06/2021.....	3	3,370,229	.....	.....	.....13,086,223	0.110
	Siris Partners IV, L.P.....	New York.....	NY...	Siris Capital.....	.....	03/15/2019.....	3	2,000,289	.....	.....	.....10,213,724	0.700
	SL SPV-3, L.P.....	New York.....	NY...	Silver Lake.....	.....	12/17/2020.....	3	1,796	.....	.....	- .....	.....0.750
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE...	Sorenson Partners, LLC.....	.....	05/31/2014.....	3	2,513,428	.....	.....	.....3,037,359	8.250
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA...	SVB Capital.....	.....	12/06/2017.....	1	543,650	.....	.....	.....1,020,900	3.690
	SVB Capital Partners V, L.P.....	Silicon Valley.....	CA...	SVB Capital.....	.....	03/25/2021.....	1	2,055,000	.....	.....	.....7,200,000	5.660
	Tamarind Hill Fund II, LLC.....	Ann Arbor.....	MI...	Tamarind Hill Management.....	.....	01/08/2021.....	1	100,000	.....	.....	.....2,275,000	7.810
	Tamarind Hill Fund, LLC.....	Ann Arbor.....	MI...	Tamarind Hill Management.....	.....	06/29/2018.....	1	120,000	.....	.....	.....300,000	10.000
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM.	TPG Capital Asia.....	.....	04/07/2014.....	3	23,228	.....	.....	.....2,913,057	0.760
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019.....	3	1,137,554	.....	.....	.....13,849,086	0.780
	TPG Partners VII, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	05/27/2015.....	3	100,226	.....	.....	.....8,145,701	0.450
	TPG Partners VIII, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019.....	3	3,350,702	.....	.....	.....11,457,223	0.170
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE...	Veritas Capital.....	.....	06/15/2017.....	3	4,506	.....	.....	.....3,223,968	0.460
	Veritas Capital Fund VII.....	New York.....	NY...	Veritas Capital.....	.....	04/15/2020.....	3	23,077	.....	.....	.....12,439,371	0.460
	Veritas Capital Vantage Fund, L.P.....	Wilmington.....	DE...	Veritas Capital.....	.....	07/01/2021.....	3	235,805	.....	.....	.....21,764,195	1.760
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM.	Vista Equity Partners.....	.....	06/01/2017.....	3	810,289	.....	.....	.....2,710,173	1.790
	Vista Equity Endeavor Fund II, L.P.....	Grand Cayman.....	CYM.	Vista Equity Partners.....	.....	09/19/2019.....	3	233,122	.....	.....	.....7,189,265	0.920
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE...	Vista Equity Partners.....	.....	02/29/2016.....	3	209,343	.....	.....	.....4,489,542	0.360
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX...	Vista Equity Partners.....	.....	01/24/2019.....	3	2,513,330	.....	.....	.....6,271,199	0.150
	Vista Foundation Fund IV, L.P.....	Dover.....	DE...	Vista Equity Partners.....	.....	07/24/2020.....	3	1,461,946	.....	.....	.....8,552,610	0.320
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE...	Whitehorse Liquidity.....	.....	10/30/2019.....	3	318,900	.....	.....	.....1,624,843	0.370
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE...	Whitehorse Liquidity.....	.....	11/25/2020.....	3	749,552	.....	.....	.....4,126,827	0.270
	Yukon Capital Partners II, L.P.....	Minneapolis.....	MN...	Yukon Partners.....	.....	11/05/2013.....	2	621,394	.....	.....	.....2,372,585	7.380
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN...	Yukon Partners.....	.....	07/18/2017.....	2	69,788	.....	.....	.....6,013,335	6.440
	Yukon Capital Partners, L.P.....	Minneapolis.....	MN...	Yukon Partners.....	.....	06/15/2011.....	2	26,646	.....	.....	.....7,567,487	16.780
	ZMC III, L.P.....	New York.....	NY...	ZMC.....	.....	01/03/2020.....	3	102,124	.....	.....	.....13,657,055	2.210
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								44,347,186	63,615,030	0	642,195,968	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Nationwide Mutual Capital LLC.....	Columbus.....	OH...	Nationwide Strategic Investments.....	.....	07/31/2002.....	.....	.....	.....219,100	.....	- .....	.....100.000
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	10/14/2004.....	3	2,297	.....	.....	- .....	.....100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	06/30/2007.....	1	9,976,523	.....	.....	- .....	.....100.000
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	10,197,920	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE...	Almanac Realty Investors.....	.....	12/21/2018.....	.....	.....	.....286,643	.....	.....13,743,315	1.140
	Ares US Real Estate Opportunity Fund III, L.P.....	Wilmington.....	DE...	Ares Management.....	.....	04/15/2021.....	.....	.....400,637	.....	.....	.....5,996,815	0.540

SCHEDULE BA - PART 2

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

QE03.3

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Desig- nation, NAIC Desig- nation and SVO Admini- strative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
	Bell Institutional Fund VII, LLC.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019.....	.....	.....	199,241.....	.....	7,774,000.....	1.260.....
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	09/24/2018.....	.....	.....	95,763.....	.....	1,258,719.....	1.000.....
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	04/01/2015.....	.....	.....	49,924.....	.....	1,320,767.....	5.080.....
	Dermody Properties Industrial Fund III, LP.....	Dover.....	DE....	Dermody Properties.....	.....	06/10/2021.....	.....	5,900,494.....	.....	.....	34,178,801.....	4.000.....
	DivcoWest Fund V, LP.....	Dover.....	DE....	Divco West, LLC.....	.....	06/23/2017.....	.....	.....	235,469.....	.....	3,891,584.....	1.140.....
	Exeter Industrial Value fund V, L.P.....	Dover.....	DE....	Exeter Property Group.....	.....	10/23/2020.....	.....	.....	3,000,000.....	.....	16,500,000.....	1.540.....
	FrontRange Co-GP Property Fund, LP.....	Dover.....	DE....	FrontRange Co-GP Property Fund.....	.....	04/30/2021.....	.....	30,655.....	.....	9,000,000.....	.....	2.500.....
	GEM Realty Fund VI, L.P.....	Wilmington.....	DE....	GEM Realty Capital.....	.....	04/15/2016.....	.....	.....	1,200,000.....	.....	12,598,595.....	2.370.....
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE....	Harrison Street.....	.....	08/09/2017.....	.....	.....	46,316.....	.....	896,542.....	0.840.....
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/12/2019.....	.....	.....	574,883.....	.....	1,755,393.....	0.740.....
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/29/2021.....	.....	4,462,063.....	.....	.....	11,847,455.....	0.900.....
	Helios Infracore LLC.....	Washington.....	DC....	Sol Systems LLC.....	.....	12/22/2017.....	.....	.....	898,490.....	.....	11,457,644.....	30.000.....
	HSREP VII Co-Investment, L.P.....	New York.....	NY....	Harrison Street.....	.....	05/02/2019.....	.....	.....	219,718.....	.....	1,568,095.....	2.930.....
	HSREP VIII Co-Investment, L.P.....	Dover.....	DE....	Harrison Street.....	.....	08/11/2021.....	.....	611,532.....	.....	.....	9,388,468.....	1.970.....
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	03/27/2020.....	.....	.....	9,692,744.....	.....	11,927,985.....	2.300.....
	PCCP Credit X, LP.....	Dover.....	DE....	PCCP.....	.....	08/17/2021.....	.....	20,842,473.....	.....	.....	18,865,548.....	2.330.....
	PCCP Equity VII.....	Dover.....	DE....	PCCP.....	.....	05/10/2016.....	.....	.....	233,429.....	.....	3,269,850.....	2.500.....
	Prime Property Fund, LLC.....	New York.....	NY....	Morgan Stanley.....	.....	03/31/2015.....	.....	.....	926,585.....	- .....	.....	0.230.....
	Related Real Estate Fund III, LP.....	Dover.....	DE....	Related Fund Management.....	.....	08/27/2020.....	.....	.....	440,920.....	.....	6,072,885.....	0.420.....
	U.S. Strategic Industrial Fund II LP.....	Delaware.....	DE....	U.S. Strategic Industrial Fund II GP LLC.....	.....	06/10/2021.....	.....	549,828.....	.....	.....	9,450,172.....	2.290.....
	US Office Development Program, L.P.....	Wilmington.....	DE....	USAA Real Estate Company.....	.....	12/02/2014.....	.....	.....	321,770.....	.....	14,210,709.....	7.140.....
	US Regional Logistics Program III, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/27/2021.....	.....	12,000,000.....	.....	.....	90,900,000.....	30.000.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	06/02/2017.....	.....	.....	266,271.....	.....	982,315.....	1.090.....
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	12/10/2020.....	.....	.....	29,738.....	.....	6,708,920.....	0.680.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								44,797,682.....	18,717,904.....	0.....	305,564,577.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NMIC REO Holdings, LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Company.....	.....	08/31/2021.....	.....	10,449,973.....	- .....	.....	- .....	100.000.....
	NW REI, LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Co.....	.....	02/08/2008.....	.....	.....	24,562,852.....	-	-	100.000.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								10,449,973.....	24,562,852.....	0.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	CyberAcuView LLC.....	Wilmington.....	DE....	CyberAcuView LLC.....	.....	08/12/2021.....	.....	440,000.....	.....	.....	- .....	12.500.....
	Pretium Residential Credit Fund II, LP.....	New York.....	NY....	Pretium Partners.....	.....	04/20/2021.....	3.....	10,993,073.....	.....	.....	33,059,496.....	4.400.....
	Vista Foundation Fund III.....	Dover.....	DE....	Vista Equity Partners.....	.....	05/12/2016.....	3.....	.....	158,245.....	.....	4,422,150.....	0.740.....
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								11,433,073.....	158,245.....	0.....	37,481,646.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	NCS Arizona LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Company.....	.....	07/01/2021.....	.....	800,000.....	.....	.....	- .....	100.000.....

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								800,000	0	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.....		03/14/2008.....			18,000		75,764	5.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	18,000	0	75,764	XXX.....
4899999. Subtotal - Unaffiliated.....								116,941,064	98,469,372	0	1,187,818,153	XXX.....
4999999. Subtotal - Affiliated.....								11,249,973	34,760,772	0	0	XXX.....
5099999. Totals.....								128,191,037	133,230,144	0	1,187,818,153	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																			
	MCP Private Capital Fund II, L.P.	Luxembourg City	LUX	Distribution	05/07/2014	07/26/2021	30,465					.0		30,465	32,455	1,990	-	1,990	
	Kayne Senior Credit II Offshore Fund, L.P.	Wilmington	DE	Distribution	06/23/2014	07/06/2021	1,411,562					.0		1,411,562	1,411,562	-	-	.0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014	08/13/2021	4,576,912					.0		4,576,912	4,576,912	-	-	.0	
	GSO European Senior Debt Fund LP	Wilmington	DE	Distribution	11/25/2014	09/27/2021	11,852,978					.0		11,852,978	11,852,978	-	-	.0	
	Oaktree Opportunities Fund X, L.P.	Grand Cayman	CYM	Distribution	05/12/2015	09/10/2021	1,275,000					.0		1,275,000	1,275,000	-	-	.0	
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015	08/27/2021	1,085,974					.0		1,085,974	1,085,974	-	-	.0	
	NW Private Debt, LLC	Los Angeles	CA	Distribution	01/01/2016	09/15/2021	2,069,156					.0		2,069,156	2,069,156	-	-	.0	
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA	Distribution	06/01/2016	08/04/2021	808,299					.0		808,299	808,299	-	-	.0	
	GSO Capital Opportunities Fund III	Wilmington	DE	Distribution	06/03/2016	09/27/2021	1,787,761					.0		1,787,761	1,787,761	-	-	.0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	09/13/2021	2,354,821					.0		2,354,821	2,354,821	-	-	.0	
	Newstone Capital Partners III, L.P.	Wilmington	DE	Distribution	09/20/2016	09/17/2021	2,574,409					.0		2,574,409	2,574,409	-	-	.0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	08/18/2021	1,302,591					.0		1,302,591	1,302,591	-	-	.0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	08/23/2021	609,294					.0		609,294	609,294	-	-	.0	
	TCW Direct Lending VII LLC	Los Angeles	CA	Distribution	05/14/2018	09/30/2021	3,276,537					.0		3,276,537	3,276,537	-	-	.0	
	Newstone Capital Partners IV, L.P.	Dallas	TX	Distribution	06/02/2019	09/03/2021	1,420,845					.0		1,420,845	1,420,845	-	-	.0	

QE03.4

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
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....						36,436,604	0	0	0	0	0	0	36,436,604	36,438,594	1,990	0	1,990	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
QE03.5	EnCap Energy Capital Fund VII.....	Dallas.....	TX..	Distribution.....	09/28/2007	08/27/2021	938,363					0		938,363	938,363	-	-	0	
	Northstar Mezzanine Partners V L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008	08/25/2021	1,773,594					0		1,773,594	1,773,594	-	-	0	
	Energy Spectrum Partners VI LP.....	Dallas.....	TX..	Distribution.....	02/28/2011	08/11/2021	63,200					0		63,200	63,200	-	-	0	
	Yukon Capital Partners, L.P.....	Minneapolis.....	MN.	Distribution.....	06/15/2011	07/15/2021	704,524					0		704,524	704,524	-	-	0	
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007	09/10/2021	3,276,685					0		3,276,685	1,585,644	(1,691,041)	-	(1,691,041)	
	TDR Capital II 'C' L.P.....	London.....	GBR	Distribution.....	06/26/2006	07/21/2021	154,011					0		154,011	110,969	(43,042)	-	(43,042)	
	Arclight Energy Partners Fund V, L.P.....	Wilmington.....	DE..	Distribution.....	09/30/2011	08/17/2021	1,301,407					0		1,301,407	1,301,407	-	-	0	
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA..	Distribution.....	04/02/2013	07/16/2021	89,111					0		89,111	89,111	-	-	0	
	Catterton Partners VII, L.P.....	Greenwich.....	CT..	Distribution.....	09/03/2013	08/19/2021	802,669					0		802,669	802,669	-	-	0	
	Yukon Capital Partners II, L.P.....	Minneapolis.....	MN.	Distribution.....	11/05/2013	07/01/2021	29,719					0		29,719	29,719	-	-	0	
	One Rock Capital Partners, LP.....	New York.....	NY..	Distribution.....	01/30/2014	09/30/2021	-					0		-	-	-	-	0	
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	Distribution.....	04/07/2014	09/14/2021	200,723					0		200,723	200,723	-	-	0	
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/31/2014	07/14/2021	2,182,482					0		2,182,482	2,182,482	-	-	0	
	Energy Spectrum Partners VII LP.....	Dallas.....	TX..	Distribution.....	11/03/2014	08/11/2021	209,904					0		209,904	209,904	-	-	0	
	Siris Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014	09/30/2021	88,460					0		88,460	88,460	-	-	0	
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX..	Distribution.....	03/31/2015	09/07/2021	61,487					0		61,487	61,487	-	-	0	
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	Distribution.....	05/27/2015	09/30/2021	5,099,080					0		5,099,080	5,099,080	-	-	0	
	ICG Europe Fund VI (No.1) Limited Partnership.....	St Helier.....	JEY	Distribution.....	06/26/2015	09/22/2021	7,371,419					0		7,371,419	7,499,984	128,565	-	128,565	
	Arclight Energy Partners Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	07/02/2015	09/16/2021	286,033					0		286,033	286,033	-	-	0	
	Catalyst Fund Limited Partnership V.....	Toronto.....	CAN	Distribution.....	08/12/2015	08/26/2021	1,567,738					0		1,567,738	1,567,738	-	-	0	
	TPG VII Ensemble Co-Invest, L.P. (Elucian).....	Fort Worth.....	TX..	Distribution.....	09/18/2015	09/28/2021	8,507,677	(2,165,902)	-	-	-	(2,165,902)	-	6,341,775	6,732,995	-	391,220	391,220	6,181,346
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	06/22/2017	09/24/2021	958,364					0		958,364	958,364	-	-	0	
	Advent International GPE VIII-B.....	Wilmington.....	DE..	Distribution.....	01/28/2016	09/15/2021	1,783,633					0		1,783,633	1,783,633	-	-	0	
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE..	Distribution.....	02/29/2016	09/09/2021	2,141,676					0		2,141,676	2,141,676	-	-	0	
	L Catterton VIII.....	Greenwich.....	CT..	Distribution.....	06/13/2017	07/27/2021	461,845					0		461,845	461,845	-	-	0	
	Dyal Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	09/30/2016	07/28/2021	6,068					0		6,068	6,068	-	-	0	
	MBK Partners Fund IV.....	Grand Cayman.....	CYM	Distribution.....	03/09/2017	09/27/2021	1,535,739					0		1,535,739	1,535,739	-	-	0	
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN.	Distribution.....	07/18/2017	07/13/2021	973,882					0		973,882	973,882	-	-	0	
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	06/15/2017	08/10/2021	2,207,960					0		2,207,960	2,207,960	-	-	0	
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	09/03/2021	2,563,463					0		2,563,463	2,563,463	-	-	0	
	Silver Lake Partners V, L.P.....	Wilmington.....	DE..	Distribution.....	06/12/2018	07/16/2021	131,400					0		131,400	131,400	-	-	0	
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX..	Distribution.....	07/17/2017	07/19/2021	26,023					0		26,023	26,023	-	-	0	
	Providence Equity Partners VIII L.P.....	Providence.....	RI...	Distribution.....	07/17/2019	09/29/2021	368,833					0		368,833	368,833	-	-	0	
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	07/07/2021	227,607					0		227,607	227,607	-	-	0	
	Siris Partners IV, L.P.....	New York.....	NY..	Distribution.....	03/15/2019	09/30/2021	566,991					0		566,991	566,991	-	-	0	
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	08/31/2021	337,399					0		337,399	337,399	-	-	0	
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY	Distribution.....	08/24/2018	08/04/2021	379,947					0		379,947	389,582	9,635	-	9,635	
	Carlyle Asia Partners V.....	Washington.....	DC..	Distribution.....	12/26/2018	09/08/2021	233,786					0		233,786	233,786	-	-	0	
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	08/16/2021	210,410					0		210,410	210,410	-	-	0	
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	07/21/2021	43,640					0		43,640	43,640	-	-	0	
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/08/2019	09/15/2021	94,221					0		94,221	94,221	-	-	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	09/24/2021	5,962					0		5,962	5,962	-	-	0	
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	09/24/2021	9,822					0		9,822	9,822	-	-	0	
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	09/23/2021	426,315					0		426,315	426,315	-	-	0	
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA..	Distribution.....	05/22/2020	07/28/2021	133,484					0		133,484	133,484	-	-	0	
	Vista Foundation Fund IV, L.P.....	Dover.....	DE..	Distribution.....	07/24/2020	07/16/2021	2,150					0		2,150	2,150	-	-	0	
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE..	Distribution.....	01/06/2021	09/22/2021	19,704					0		19,704	19,704	-	-	0	
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	09/24/2021	906,464					0		906,464	906,464	-	-	0	
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	09/13/2021	52,616					0		52,616	52,616	-	-	0	
	Forrest Holdings I LP.....	Dover.....	DE..	Distribution.....	03/15/2021	09/24/2021	191,209					0		191,209	191,209	-	-	0	
	H.I.G. Europe Middle Market LBO Fund, L.P.....	Grand Cayman.....	CYM	Distribution.....	06/18/2021	09/30/2021	653,060	-	-	-	-	0	-	653,060	-	(14,715)	(638,345)	(653,060)	-
	Nirvana Holdings I LP.....	Dover.....	DE..	Distribution.....	06/29/2021	09/30/2021	108,638					0		108,638	108,638	-	-	0	
	Northleaf Infrastructure Capital Partners (US) III LP....	Toronto.....	CAN	Distribution.....	07/28/2021	07/28/2021	169,465					0		169,465	169,465	-	-	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							52,640,062	(2,165,902)	0	0	0	(2,165,902)	0	50,474,160	48,616,437	(1,610,598)	(247,125)	(1,857,723)	6,181,346
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC.....	Columbus.....	OH..	Distribution.....	07/31/2002	09/30/2021	132,168					0		132,168	132,168	.....	.....	......0	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							132,168	0	0	0	0	0	0	132,168	132,168	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
QE036	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	07/19/2021	-	-	-	-	-	0	-	-	63	-	63	63	-
	Exeter Industrial Value Fund III, LP.....	Conshohocken.....	PA..	Distribution.....	03/27/2014	08/19/2021	1,246,115					0		1,246,115	1,246,115	-	-	0	
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015	07/30/2021	31,068					0		31,068	31,068	-	-	0	
	GEM Realty Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	04/15/2016	08/12/2021	900,964					0		900,964	900,964	-	-	0	
	PCCP Equity VII.....	Dover.....	DE..	Distribution.....	05/10/2016	09/30/2021	677,271					0		677,271	677,271	-	-	0	
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	07/29/2021	132,190					0		132,190	132,190	-	-	0	
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	08/17/2021	4,969,228					0		4,969,228	4,969,228	-	-	0	
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	09/24/2021	3,331,200					0		3,331,200	3,331,200	-	-	0	
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	06/02/2017	08/13/2021	34,809					0		34,809	34,809	-	-	0	
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	Distribution.....	08/09/2017	09/10/2021	402,292					0		402,292	402,292	-	-	0	
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	07/29/2021	19,711					0		19,711	19,711	-	-	0	
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE..	Distribution.....	09/24/2018	09/29/2021	1,645,014					0		1,645,014	1,645,014	-	-	0	
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE..	Distribution.....	05/02/2018	09/10/2021	355,723					0		355,723	355,723	-	-	0	
	Helios Devco LLC.....	Washington.....	DC..	Distribution.....	05/23/2018	09/30/2021	1,129	37,521	-	-	-	37,521	-	38,650	-	(38,650)	(38,650)	-	
	PCCP Credit X, LP.....	Dover.....	DE..	Distribution.....	08/17/2021	09/27/2021	4,809,023					0		4,809,023	4,809,023	-	-	0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							18,555,737	37,521	0	0	0	37,521	0	18,593,258	18,554,671	0	(38,587)	(38,587)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH..	Distribution.....	02/08/2008	09/30/2021	133,197,008					0		133,197,008	133,197,008	-	-	0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							133,197,008	0	0	0	0	0	0	133,197,008	133,197,008	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014	08/05/2021	2,296,754					0		2,296,754	2,296,754	-	-	0	
	Vista Foundation Fund III.....	Dover.....	DE..	Distribution.....	05/12/2016	09/23/2021	1,096,895					0		1,096,895	1,096,895	-	-	0	
	Tenaron Capital Relative Value Partners LP.....	New York.....	NY..	Distribution.....	05/28/2020	07/23/2021	17,269,348	516,932	-	-	-	516,932	-	17,786,280	17,187,155	-	(599,125)	(599,125)	-
	Tenaron Capital Macro Partners LP.....	New York.....	NY..	Distribution.....	01/01/2021	07/23/2021	17,213,720	-	-	-	-	0	-	17,213,720	17,348,928	-	135,208	135,208	-
	Pretium Residential Credit Fund II, LP.....	New York.....	NY..	Distribution.....	04/20/2021	07/26/2021	80,289					0		80,289	80,289	-	-	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						37,957,006	516,932	0	0	0	516,932	0	38,473,938	38,010,021	0	(463,917)	(463,917)	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH.	Other-than-temporary-impairment.....	02/04/2002	07/12/2021	-	-	-	(3,581)	-	3,581	-	3,581	3,581	-	-	0	-
3199999.	Total - Non-Collateral Loans - Unaffiliated.....						0	0	0	(3,581)	0	3,581	0	3,581	3,581	0	0	0	0
4899999.	Subtotal - Unaffiliated.....						145,589,409	(1,611,449)	0	(3,581)	0	(1,607,868)	0	143,981,541	..141,623,304	(1,608,608)	(749,629)	(2,358,237)	6,181,346
4999999.	Subtotal - Affiliated.....						133,329,176	0	0	0	0	0	0	133,329,176	..133,329,176	0	0	0	0
5099999.	Totals.....						278,918,585	(1,611,449)	0	(3,581)	0	(1,607,868)	0	277,310,717	..274,952,480	(1,608,608)	(749,629)	(2,358,237)	6,181,346

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.....		43,547	118,739	41	5.B FE.....
1099999. Total - Bonds - All Other Government.....								43,547	118,739	41	XXX
Bonds - Industrial and Miscellaneous											
000000	00	0	Gerson Lehrman Group Nt 4.750% 12/15/2.....		09/08/2021.....	Direct.....		3,187,500	3,187,500		4.A Z.....
0010EQ	A#	3	AEP Texas North Company Sr Nt Ser C 3.....		08/30/2021.....	Seaport Global Securities LLC.....		14,378,140	14,000,000	2,403	2.A.....
00206R	LJ	9	AT&T Inc Sr Nt 3.550% 09/15/55.....		09/09/2021.....	Tax Free Exchange.....		3,283,676	3,530,000	60,569	2.B FE.....
015271	AT	6	Alexandria Real Estate Equity Sr Nt 2.....		07/14/2021.....	Suntrust Robinson Humprey Inc.....		969,321	920,000	2,179	2.A FE.....
024836	AF	5	American Campus CMNTYS Sr Nt 2.850% 02.....		08/12/2021.....	Wells Fargo Securities LLC.....		3,353,074	3,233,000	3,839	2.B FE.....
02665W	DY	4	American Honda Fin Sr MTN 0.750% 08/09.....		09/07/2021.....	BNP Paribas Securities Corp.....		34,976,900	35,000,000		1.G FE.....
03690A	AD	8	Antero Midstream Part/FI Sr Nt 5.750%.....		09/23/2021.....	Various.....		5,333,357	5,150,000	36,413	4.A FE.....
03690A	AF	3	Antero Midstream Part/FI Sr Nt 5.750%.....		09/30/2021.....	Credit Suisse Securities LLC.....		45,815	44,000	555	4.A FE.....
03768M	AJ	6	Apidos CLO CLO Ser 2020-33A CI AR 1.27.....		09/14/2021.....	Goldman Sachs & Company.....		20,800,000	20,800,000		1.A FE.....
03768M	AL	1	Apidos CLO CLO Ser 2020-33A CI BR 1.72.....		09/14/2021.....	Goldman Sachs & Company.....		14,200,000	14,200,000		1.C FE.....
03768M	AN	7	Apidos CLO CLO Ser 2020-33A CI CR 2.02.....		09/14/2021.....	Goldman Sachs & Company.....		1,600,000	1,600,000		1.F FE.....
045054	AL	7	Ashtead Capital Inc Sr Sec Nt 4.250% 1.....		09/15/2021.....	Morgan Stanley & Co LLC.....		885,440	800,000	12,844	2.C FE.....
045054	AP	8	Ashtead Capital Inc Sr Nt 2.450% 08/12.....		08/03/2021.....	JP Morgan Securities LLC.....		2,348,995	2,355,000		2.C FE.....
07274N	AL	7	Bayer US Finance II LLC Sr Nt 4.375% 1.....		09/15/2021.....	Various.....		1,430,656	1,240,000	7,238	2.B FE.....
084659	AV	3	Berkshire Hathaway Energy Sr Nt 3.700%.....		09/15/2021.....	Jefferies & Company Inc.....		571,395	500,000	3,186	1.G FE.....
09261W	AA	2	Blackrock DLF IX CLO Ser 2020-1 CI A-2.....		09/24/2021.....	Direct.....		2,735,562	2,735,562		1.A Z.....
09261W	AE	4	Blackrock DLF IX CLO Ser 2020-1 CI B 2.....		08/04/2021.....	Direct.....		2,158,245	2,158,245		1.D FE.....
09627#	AA	8	20 Gates Bluevine Revolver CI A Nt 1 2.....		09/29/2021.....	Direct.....		12,965,789	12,965,789		1.E FE.....
126307	BD	8	CSC Holdings Inc Sr Nt 4.625% 12/01/30.....		09/08/2021.....	Barclays Capital Inc.....		491,800	500,000	6,359	4.C FE.....
12657G	AE	5	Credit Suisse Mortgage Trust RMBS Ser 20.....		07/28/2021.....	Credit Suisse Securities LLC.....		4,545,619	4,266,080	10,739	1.F FE.....
12657G	AF	2	Credit Suisse Mortgage Trust RMBS Ser 20.....		07/28/2021.....	Credit Suisse Securities LLC.....		3,471,981	3,237,523	9,135	2.B FE.....
12739@	AA	9	CED Nevada Virginia Financing Sr Nt 3.....		08/26/2021.....	Mizuho Securities USA Inc.....		3,329,080	3,329,080		2.C Z.....
131347	CM	6	Calpine Corp 1st Lein HY Nt 4.500% 02/.....		09/08/2021.....	Barclays Capital Inc.....		1,033,125	1,000,000	3,125	3.A FE.....
15032E	AL	3	Cedar Funding Ltd CLO Ser 2017-8A CI A1R.....		08/18/2021.....	Credit Suisse Securities LLC.....		13,000,000	13,000,000		1.A FE.....
16412X	AK	1	Cheniere Corp Christi HD 1st Lien 2.74.....		08/18/2021.....	Various.....		13,602,700	13,600,000		2.C FE.....
18449E	AE	0	Clean Harbors Inc Term Ln Nt 1 1.834%.....		08/13/2021.....	Tax Free Exchange.....		5,793,127	5,794,048	5,328	3.A FE.....
22966R	AE	6	Cubesmart LP Sr Nt 4.375% 02/15/29.....		08/12/2021.....	Amherst Pierpont.....		2,415,861	2,100,000	255	2.B FE.....
25163K	AA	3	Deutsche Post AG Sr Nt 2.396% 08/05/35.....		09/22/2021.....	Babcock & Brown Securities LLC.....		13,155,000	13,155,000		1.G.....
25179M	AX	1	Devon Energy Corp Sr Nt 5.250% 09/15/2.....		09/02/2021.....	Various.....		4,446,280	4,000,000	100,333	2.C FE.....
25278X	AN	9	Diamondback Energy Inc Sr Nt 3.500% 12.....		09/15/2021.....	Barclays Capital Inc.....		542,635	500,000	5,153	2.C FE.....
25746U	DE	6	Dominion Resources Inc Sr Nt 3.300% 03.....		09/29/2021.....	Wells Fargo Securities LLC.....		2,817,230	2,630,000	3,857	2.B FE.....
25746U	DG	1	Dominion Resources Inc Sr Nt Ser C 3.3.....		07/15/2021.....	Citigroup.....		1,550,944	1,410,000	14,276	2.B FE.....
29364W	BA	5	Entergy Louisiana LLC Sec Nt 4.000% 03.....		07/15/2021.....	Bank of America BISD Dealer.....		1,113,768	940,000	12,951	1.F FE.....
30034W	AB	2	Evergy Inc Sr Nt 2.900% 09/15/29.....		07/16/2021.....	Deutsche Bank Capital.....		3,007,022	2,820,000	28,396	2.B FE.....
30040W	AD	0	Eversource Energy Sr Nt 2.900% 10/01/2.....		09/27/2021.....	Various.....		10,418,505	9,860,000	141,381	2.A FE.....
30231G	BK	7	Exxon Mobil Corp Sr Nt 3.482% 03/19/30.....		09/15/2021.....	Various.....		2,989,210	2,650,000	31,531	1.D FE.....
33834D	AA	2	Five Corners Funding Trust Sr Nt 2.850.....		09/15/2021.....	Wells Fargo Securities LLC.....		320,082	300,000	2,898	1.G FE.....
361448	AW	3	GATX Corp Sr Nt 3.250% 03/30/25.....		09/23/2021.....	Us Bancorp Investments Inc.....		3,751,696	3,521,000	56,263	2.B FE.....
36263C	AD	1	GS Mortgage-Backed Securities RMBS Ser 2.....		09/22/2021.....	Goldman Sachs & Company.....		20,187,500	20,000,000	40,278	1.B FE.....
37045X	CY	0	General Motors Co Sr Nt 3.600% 06/21/3.....		07/15/2021.....	Goldman Sachs & Company.....		2,564,626	2,350,000	6,580	2.C FE.....
37331N	AK	7	Georgia-Pacific LLC Sr Nt 2.300% 04/30.....		07/15/2021.....	Morgan Stanley & Co LLC.....		1,456,925	1,410,000	7,117	1.G 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
37940X	AA	0	Global Payments Inc Sr Nt 2.650% 02/15.....		09/22/2021.....	Various.....		10,938,812	10,426,000	29,563	2.C FE.....
38136N	AQ	9	GoldenTree Ln Mgt CLO Ser 2020-8A CI AR.....		08/04/2021.....	Morgan Stanley & Co LLC.....		8,250,000	8,250,000		1.A FE.....
38136N	AS	5	GoldenTree Ln Mgt CLO Ser 2020-8A CI BR.....		08/04/2021.....	Morgan Stanley & Co LLC.....		3,750,000	3,750,000		1.C FE.....
38141G	YJ	7	Goldman Sachs Group Inc Sr Nt Fix to Flo.....		07/14/2021.....	Goldman Sachs & Company.....		2,350,000	2,350,000		1.F FE.....
38869A	AC	1	Graphic Packaging Intern Sr Nt 3.500%.....		09/08/2021.....	Barclays Capital Inc.....		1,507,500	1,500,000	1,313	3.B FE.....
40410K	AA	3	Fuller H B Co Sr Nt 4.250% 10/15/28.....		09/08/2021.....	Barclays Capital Inc.....		512,500	500,000	8,559	3.C FE.....
40434L	AG	0	HP Inc Sr Nt 2.650% 06/17/31.....		07/16/2021.....	Morgan Stanley & Co LLC.....		2,360,176	2,350,000	5,882	2.B FE.....
40456H	AA	5	Home Tax Solutions LBASS Series 2021-1 C.....		08/18/2021.....	Guggenheim Securities LLC.....		16,499,728	16,500,000		1.F FE.....
42217K	BF	2	Welltower Inc Sr Nt 4.000% 06/01/25.....		09/24/2021.....	Various.....		10,952,133	10,000,000	127,582	2.A FE.....
432833	AL	5	Hilton Domestic Operatin Sr Nt 4.000%.....		07/22/2021.....	Goldman Sachs & Company.....		1,021,530	1,000,000	9,444	3.B FE.....
443201	AB	4	Howmet Aerospace Inc Sr Nt 3.000% 01/1.....		08/18/2021.....	Various.....		9,320,000	9,320,000		3.A FE.....
44891A	BK	2	Hyundia Capital America Sr Nt 5.875% 0.....		09/02/2021.....	Various.....		9,220,084	8,000,000	195,833	2.A FE.....
45174H	BG	1	IHeart Communications Inc Hgh Yld 1st Li.....		09/15/2021.....	Citigroup.....		520,185	500,000	4,090	4.A FE.....
000000	00	0	Impact Community Capital Mortgage Opport.....		09/01/2021.....	Direct.....		5,232,605	5,185,428		2.A FE.....
459200	KA	8	International Bus Machs Corp Sr Nt 3.5.....		09/16/2021.....	Goldman Sachs & Company.....		335,778	300,000	3,646	1.G FE.....
46188B	AA	0	Invitation Homes OP Sr Nt 2.000% 08/15.....		08/03/2021.....	JP Morgan Securities LLC.....		3,714,449	3,775,000		2.C FE.....
46592W	BP	0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15.....		09/28/2021.....	JP Morgan Securities LLC.....		8,275,169	8,270,000	16,655	1.B FE.....
50077L	BF	2	Kraft Heinz Foods Co Sr Nt 4.250% 03/0.....		07/19/2021.....	JP Morgan Securities LLC.....		4,119,913	3,610,000	59,665	3.A FE.....
50202C	AA	2	LCM Ltd Partnership CLO Ser 33A CI A 1.....		07/01/2021.....	Natixis.....		13,200,000	13,200,000		1.A FE.....
50202C	AC	8	LCM Ltd Partnership CLO Ser 33A CI B 1.....		07/01/2021.....	Natixis.....		4,950,000	4,950,000		1.C FE.....
50202C	AE	4	LCM Ltd Partnership CLO Ser 33A CI C 2.....		07/01/2021.....	Natixis.....		4,650,000	4,650,000		1.F FE.....
50203C	AA	1	LCM Ltd Partnership CLO Ser 34A CI A1.....		08/18/2021.....	Natixis.....		11,650,000	11,650,000		1.A FE.....
50203C	AE	3	LCM Ltd Partnership CLO Ser 34A CI B 1.....		08/19/2021.....	Natixis.....		7,000,000	7,000,000		1.C FE.....
50203C	AG	8	LCM Ltd Partnership CLO Ser 34A CI C 2.....		08/18/2021.....	Natixis.....		2,100,000	2,100,000		1.F FE.....
50540R	AQ	5	Laboratory Corp of America Sr Nt 3.600.....		09/02/2021.....	Various.....		3,825,987	3,546,800	12,768	2.B FE.....
513075	BZ	3	Lamar Media Corp Sr Nt 3.625% 01/15/31.....		09/13/2021.....	Barclays Capital Inc.....		1,503,750	1,500,000	21,901	3.B FE.....
513075	BZ	3	Lamar Media Corp Sr Nt 3.625% 01/15/31.....		09/08/2021.....	Tax Free Exchange.....		242,822	250,000	3,600	3.B FE.....
53227J	AC	8	Life Storage LP Sr Nt 2.200% 10/15/30.....		07/14/2021.....	Various.....		1,884,138	1,894,000	10,430	2.B FE.....
55955E	AL	2	Magnetite CLO Ltd CLO Ser 2020-27A CI AR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		11,500,000	11,500,000		1.A FE.....
55955E	AN	8	Magnetite CLO Ltd CLO Ser 2020-27A CI BR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		4,200,000	4,200,000		1.C FE.....
56081#	CL	2	Major League Baseball Tr Sr Nt Ser 54.....		09/10/2021.....	Bank of America BISD Dealer.....		4,000,000	4,000,000		1.F Z.....
56081#	CP	3	Major League Baseball Tr Sr Nt Ser 55.....		09/10/2021.....	Bank of America BISD Dealer.....		3,000,000	3,000,000		1.F Z.....
56081#	CR	9	Major League Baseball Tr Sr Nt Ser 56.....		09/10/2021.....	Bank of America BISD Dealer.....		4,000,000	4,000,000		1.F Z.....
573284	AV	8	Martin Marietta Materials Inc Sr Nt 2.....		07/14/2021.....	Citigroup.....		963,444	940,000	7,899	2.B FE.....
59217G	EP	0	Met Life Global Funding I Nt 0.700% 09.....		09/21/2021.....	Goldman Sachs & Company.....		9,998,800	10,000,000		1.D FE.....
595112	BL	6	Micron Technology Inc Sr Nt 4.640% 02/.....		09/22/2021.....	Goldman Sachs & Company.....		6,523,412	6,005,000	37,151	2.C 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.D FE.....
61773*	AA	5	Morongo Transmission LLC Sr Nt 3.320%.....		07/12/2021.....	CIBC World Markets Corp.....		14,810,329	14,810,329		1.G PL.....
62912X	AF	1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27.....		09/15/2021.....	Barclays Capital Inc.....		152,552	133,000	576	2.C FE.....
637417	AL	0	National Retail Properties Inc Sr Nt 4.....		09/20/2021.....	Various.....		411,262	358,000	6,559	2.A FE.....
64133R	AJ	5	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/27/2021.....	Barclays Capital Inc.....		1,850,000	1,850,000		1.A Z.....
64133R	AL	0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/27/2021.....	Barclays Capital Inc.....		3,500,000	3,500,000		1.C Z.....
65409Q	BD	3	Nielsen Finance LLC/Co Sr Nt 5.625% 10.....		09/16/2021.....	Various.....		5,245,000	5,000,000	127,344	4.B FE.....
65480C	AC	9	Nissan Motor Acc Co Sr Nt 1.850% 09/16.....		09/13/2021.....	Citigroup.....		499,880	500,000		2.C FE.....

SCHEDULE D - PART 3

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

QE04.2

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65480C	AD 7	Nissan Motor Acc Co Sr Nt 2.450% 09/15.....			09/13/2021.....	Citigroup.....		268,898	269,000		2.C FE.....
664397	AM 8	Eversource Energy Sr Nt 3.150% 01/15/2.....			09/23/2021.....	Us Bancorp Investments Inc.....		2,126,680	2,000,000	12,600	2.A FE.....
682680	AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29.....			07/14/2021.....	Goldman Sachs & Company.....		2,136,789	1,880,000	27,487	2.C FE.....
69346V	AA 7	Performance Food Group Sr Nt 5.500% 10/.....			09/23/2021.....	Morgan Stanley & Co LLC.....		988,840	944,000	23,364	4.B FE.....
71376L	AE 0	Performance Food Group Sr Nt 4.250% 08.....			07/12/2021.....	BMO Capital Markets Corp.....		1,018,000	1,018,000		4.B FE.....
714046	AN 9	Perkinelmer Inc Sr Nt 2.250% 09/15/31.....			09/08/2021.....	Goldman Sachs & Company.....		4,152,380	4,165,000		2.B FE.....
720198	AF 7	Piedmont Operating Partnership Sr Nt 2.....			09/15/2021.....	Various.....		3,496,505	3,501,000		2.B FE.....
737446	AR 5	Post Holdings Inc Sr Nt 4.500% 09/15/3.....			07/14/2021.....	Bank of America BISD Dealer.....		1,008,750	1,000,000	15,750	4.B FE.....
74983A	AA 1	RR LTD CLO Ser 2021-19A CI A1 1.266% 1.....			09/24/2021.....	RBC Capital Markets LLC.....		12,650,000	12,650,000		1.A Z.....
74983A	AC 7	RR LTD CLO Ser 2021-19A CI A2 1.776% 1.....			09/24/2021.....	RBC Capital Markets LLC.....		3,900,000	3,900,000		1.C Z.....
76169#	AH 6	Reyes Holdings LLC Sr Nt 4.850% 02/04/.....			08/12/2021.....	Seaport Global Securities LLC.....		5,392,400	5,000,000	5,389	2.A PL.....
78081B	AG 8	Royalty Pharma PLC Sr Nt 0.750% 09/02/.....			08/05/2021.....	Tax Free Exchange.....		8,966,237	9,000,000	28,688	2.C FE.....
80386W	AB 1	Sasol Financing USA LLC Sr Nt 6.500% 0.....			08/17/2021.....	Direct.....		1,865,095	1,690,000	43,193	3.B FE.....
82967N	BJ 6	Sirius XM Radio Inc Sr Nt 4.000% 07/15.....			09/08/2021.....	Barclays Capital Inc.....		513,988	500,000	4,389	3.C FE.....
82967N	BL 1	Sirius XM Radio Inc Sr Nt 3.125% 09/01.....			08/03/2021.....	Various.....		1,850,155	1,849,000		3.C FE.....
85205T	AK 6	Spirit Aerosystems Inc Sr Nt 4.600% 06.....			09/17/2021.....	Barclays Capital Inc.....		1,976,875	2,000,000	23,128	5.A FE.....
866677	AF 4	Sun Communities Sr Nt 2.300% 11/01/28.....			09/28/2021.....	Various.....		9,992,713	10,000,000		2.C FE.....
88033G	CX 6	Tenet Healthcare Corp 2nd Lien 6.250%.....			09/17/2021.....	Citigroup.....		1,565,625	1,500,000	13,021	4.B FE.....
88033G	DG 2	Tenet Healthcare Corp 1st Lien 4.625%.....			09/27/2021.....	Bank of America BISD Dealer.....		2,085,000	2,000,000	26,471	4.A FE.....
89175M	AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....			08/27/2021.....	Barclays Capital Inc.....		597,319	555,000	1,792	1.A FM.....
893647	BL 0	Transdigm Group Inc Sr Sub Nt 5.500% 1.....			09/21/2021.....	Various.....		2,062,047	2,000,000	39,057	4.C FE.....
89469A	AD 6	TreeHouse Foods Inc Sr Nt 4.000% 09/01.....			09/15/2021.....	Barclays Capital Inc.....		3,958,790	4,000,000	6,053	4.B FE.....
89613J	AJ 9	Tricon American Homes RMBS Ser 2020-SFR2.....			09/17/2021.....	Various.....		3,843,919	3,804,000	5,622	2.B FE.....
89788K	AA 4	Truist Bank Sub Nt 2.250% 03/11/30.....			07/15/2021.....	Suntrust Robinson Humprey Inc.....		2,406,917	2,350,000	18,800	1.F FE.....
90932R	AJ 3	United Airlines Term Ln B Nt 1 4.500%.....			09/27/2021.....	JP Morgan Securities LLC.....		9,328,646	9,317,000		3.B FE.....
91913Y	AW 0	Valero Energy Corp Sr Nt 4.000% 04/01/.....			09/17/2021.....	Various.....		1,156,101	1,040,000	19,308	2.B FE.....
91914J	AB 8	Valero Energy Corp Sr Nt 4.500% 03/15/.....			09/16/2021.....	Suntrust Robinson Humprey Inc.....		221,369	195,000	79	2.B FE.....
92277G	AE 7	Ventas Realty LP Sr Nt 3.500% 02/01/25.....			09/29/2021.....	Various.....		7,453,046	6,974,000	40,682	2.A FE.....
92277G	AU 1	Ventas Realty LP Sr Nt 3.000% 01/15/30.....			09/15/2021.....	Barclays Capital Inc.....		528,465	500,000	2,583	2.A FE.....
92340L	AG 4	Vereit Operating Partner Sr Nt 2.850%.....			07/14/2021.....	Citigroup.....		2,489,966	2,350,000	5,767	2.B FE.....
92840V	AE 2	Vistra Operations Co LLC 1st Lien 4.30.....			09/15/2021.....	JP Morgan Securities LLC.....		540,420	500,000	3,703	2.C FE.....
928563	AK 1	VMWARE Inc Sr Nt 1.800% 08/15/28.....			07/20/2021.....	JP Morgan Securities LLC.....		8,764,276	8,810,000		2.C FE.....
928563	AL 9	VMWARE Inc Sr Nt 2.200% 08/15/31.....			07/20/2021.....	Bank of America BISD Dealer.....		10,978,330	11,000,000		2.C FE.....
92936U	AC 3	WP Carey Inc Sr Nt 4.000% 02/01/25.....			09/22/2021.....	Various.....		7,139,542	6,567,000	38,672	2.B FE.....
92936U	AF 6	WP Carey Inc Sr Nt 3.850% 07/15/29.....			09/16/2021.....	MarketAxess.....		84,147	75,000	521	2.B FE.....
92936U	AG 4	WP Carey Inc Sr Nt 2.400% 02/01/31.....			07/15/2021.....	Citigroup.....		2,379,023	2,350,000	26,320	2.B FE.....
96145D	AF 2	Westrock Co Sr Nt 3.750% 03/15/25.....			09/29/2021.....	Toronto Dominion.....		3,844,484	3,555,000	5,925	2.B FE.....
96950F	AQ 7	Williams Partners LP Sr Nt 3.900% 01/1.....			09/02/2021.....	Various.....		6,518,900	6,000,000	33,800	2.B FE.....
97786#	AJ 1	Wolseley Cap Inc(Ferguson plc) Sr Nt 3.....			08/03/2021.....	Seaport Global Securities LLC.....		20,524,000	20,000,000	289,644	2.A FE.....
97786#	AN 2	Wolseley Cap Inc(Ferguson plc) Sr Nt 3.....			08/03/2021.....	Seaport Global Securities LLC.....		8,530,960	8,000,000	48,160	2.A FE.....
98389B	AR 1	Xcel Energy Inc Sr Nt 3.300% 06/01/25.....			09/24/2021.....	Goldman Sachs & Company.....		5,716,638	5,348,000	57,357	2.A FE.....
Q3974*	AA 6	GIP Capricorn Fincos Pty Ltd Sr Nt 3.11.....			07/21/2021.....	CIBC World Markets Corp.....		15,000,000	15,000,000		2.B PL.....
008911	BK 4	Air Canada 1st Lien 3.875% 08/15/26.....		A.....	07/28/2021.....	Various.....		5,167,770	5,136,000		3.B FE.....
00909U	AA 3	Air Canada LBASS EETC Ser 2020-2B 9.00.....		A.....	08/12/2021.....	Morgan Stanley & Co LLC.....		1,309,378	1,175,648	39,678	2.C FE.....
588056	BB 6	Mercer Intl Inc Sr Nt 5.125% 02/01/29.....			09/27/2021.....	Various.....		4,055,228	3,999,000	25,973	4.A FE.....

SCHEDULE D - PART 3

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

QE04.3

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
89114T	ZE	5	Toronto-Dominion Sr MTN 0.700% 09/10/2.....	A.....	09/07/2021.....	Toronto Dominion.....		14,988,000	15,000,000		1.E FE.....
BJ4490	82	4	Meglobal Canada ULC Sr Nt 5.875% 05/18.....	A.....	07/21/2021.....	Direct.....		4,899,975	3,950,000	41,900	2.B FE.....
000000	00	0	Tullow Oil Plc Sr Nt 7.000% 03/01/25.....	D.....	08/24/2021.....	Direct.....		530,175	615,000	18,565	5.B FE.....
000000	00	0	Digicel Group 0.5 Ltd Sr Nt PIK 8.000%.....	D.....	08/31/2021.....	Direct.....		178,863	205,000	4,299	6. FE.....
000000	00	0	China Evergrande Group Sec Nt 8.750% 0.....	D.....	08/24/2021.....	Direct.....		159,500	400,000	5,639	6. FE.....
000000	00	0	Ipoteka-Bank ATIB Sr Nt 5.500% 11/19/2.....	D.....	09/30/2021.....	Direct.....		513,030	490,000	10,106	3.C FE.....
000000	00	0	Yuzhou Group 1st Lien 7.850% 08/12/26.....	D.....	08/24/2021.....	Direct.....		242,625	300,000	916	4.B FE.....
000000	00	0	MTN Mauritius Investments Sr Nt 6.500%.....	D.....	08/24/2021.....	Direct.....		347,625	300,000	7,204	3.C FE.....
000000	00	0	Aydem Yenilenebilir Energy Nt 7.750% 0.....	D.....	08/24/2021.....	Direct.....		298,875	300,000	1,550	4.B FE.....
000000	00	0	IHS Netherlands Holdco Sr Nt 8.000% 09.....	D.....	08/17/2021.....	Direct.....		311,750	290,000	9,731	4.B FE.....
000000	00	0	Credit Bank of Moscow Sub Nt 7.500% 10.....	D.....	08/24/2021.....	Direct.....		312,375	300,000	8,813	4.A FE.....
000000	00	0	DTEK Finance PLC Sr Nt 7.000% 12/31/27.....	D.....	07/30/2021.....	Interest Capitalization.....		5,119	5,119		5.B FE.....
000000	00	0	Eastern & Southerm AFRIC Sr Nt 4.125%.....	D.....	09/30/2021.....	Direct.....		501,638	490,000	5,278	3.A.....
000000	00	0	Global Bank Corporation Sr Nt 5.250% 0.....	D.....	08/20/2021.....	Direct.....		352,605	330,000	6,160	3.A FE.....
000000	00	0	Metinvest BV Sr Nt 7.750% 10/17/29.....	D.....	08/20/2021.....	Direct.....		278,125	250,000	5,220	4.B FE.....
000000	00	0	Vanke Real Estate HK Sr Nt 3.500% 11/1.....	D.....	09/16/2021.....	Direct.....		4,951,680	4,800,000	59,733	2.B FE.....
000000	00	0	Country Garden Holdings 1st Lien 3.875.....	D.....	09/16/2021.....	Direct.....		4,801,500	4,950,000	78,856	2.C FE.....
000000	00	0	Millicom Intl Cellular Sr Nt 4.500% 04.....	D.....	08/19/2021.....	Direct.....		670,400	640,000	9,280	3.B FE.....
000000	00	0	Cemex SAB DE CV 1st Lien 3.875% 07/11.....	D.....	08/16/2021.....	Direct.....		442,363	430,000	1,713	3.C FE.....
000000	00	0	Ruwais Power Co PJSC Sec Nt 6.000% 08.....	D.....	07/15/2021.....	Direct.....		4,944,125	3,700,000	87,567	1.G FE.....
000000	00	0	ACWA Power Mgmt Invst Sec Nt 5.950% 12.....	D.....	07/12/2021.....	Direct.....		5,029,363	4,195,506	20,803	2.C FE.....
000000	00	0	Cencosud SA Sr Nt 6.625% 02/12/45.....	D.....	09/21/2021.....	Direct.....		2,990,000	2,300,000	17,354	2.C FE.....
000000	00	0	Odebrecht Finance LTD Sr Nt 0.000% 12.....	D.....	08/28/2021.....	Interest Capitalization.....		90,109	90,109		6. FE.....
000000	00	0	Office Cherifien Des Pho Sr Nt 5.125%.....	D.....	08/19/2021.....	Direct.....		505,000	500,000	4,271	3.A FE.....
00434G	2B	5	Access Bank PLC Sr Nt 6.125% 09/21/26.....	D.....	09/14/2021.....	Direct.....		380,000	380,000		4.B FE.....
00973R	AF	0	Aker BP ASA Nt 3.750% 01/15/30.....	D.....	09/15/2021.....	JP Morgan Securities LLC.....		326,085	300,000	1,938	2.C FE.....
01609W	AR	3	Alibaba Group Holding Sr Nt 4.500% 11.....	D.....	09/16/2021.....	Direct.....		4,936,956	4,180,000	58,520	1.E FE.....
02364W	BH	7	America Movil SAB de CV Sr Nt 3.625% 0.....	D.....	09/28/2021.....	Direct.....		1,961,046	1,800,000	28,638	1.G FE.....
054644	AA	7	Aydem Yenilenebilir Energy Nt 7.750% 0.....	D.....	07/26/2021.....	Direct.....		714,175	720,000		4.B FE.....
05578Q	AE	3	BPCE SA Sub Nt 4.875% 04/01/26.....	D.....	09/15/2021.....	Bank of America BISD Dealer.....		739,720	650,000	14,611	2.B FE.....
11042C	AA	8	British Airways PTC Ser 2021-1 A PPT 2.....	C.....	07/21/2021.....	Various.....		6,761,790	6,735,000		1.F FE.....
11042C	AB	6	British Airways PTC Ser 2021-1 B PPT 2nd.....	C.....	07/30/2021.....	Various.....		4,578,750	4,500,000	1,083	2.B FE.....
14309Y	BU	7	Carlyle Global Mrkt Strat CLO Ser 2012-4.....	C.....	09/07/2021.....	Barclays Capital Inc.....		3,550,000	3,550,000		1.C FE.....
14309Y	BW	3	Carlyle Global Mrkt Strat CLO Ser 2012-4.....	C.....	09/07/2021.....	Barclays Capital Inc.....		3,200,000	3,200,000		1.F FE.....
225313	AF	2	Credit Agricole SA Sub Nt 4.375% 03/17.....	D.....	09/24/2021.....	Credit Agricole USA was Calyon.....		5,475,300	5,000,000	6,684	2.A FE.....
225313	AK	1	Credit Agricole SA Sub Nt 4.000% 01/10.....	D.....	07/14/2021.....	JP Morgan Securities LLC.....		1,541,779	1,410,000	940	2.A FE.....
22535W	AH	0	Credit Agricole Sr Nt 1.247% 01/26/27.....	D.....	09/15/2021.....	Credit Agricole USA was Calyon.....		495,975	500,000	883	1.G FE.....
225433	AC	5	Credit Suisse Group Fdg Ltd Sr Nt 3.75.....	D.....	09/02/2021.....	Credit Suisse Securities LLC.....		6,518,760	6,000,000	100,625	2.A FE.....
251526	CB	3	Deutsche Bank AG NY Branch Sr Non Prefer.....	D.....	09/30/2021.....	Deutsche Bank Capital.....		5,409,200	5,000,000	70,418	2.B FE.....
279158	AN	9	Ecopetrol SA Sr Nt 6.875% 04/29/30.....	D.....	08/18/2021.....	Direct.....		1,007,580	840,000	17,806	3.A FE.....
29245V	AE	5	Entel Chile SA Sr Nt 3.050% 09/14/32.....	D.....	09/14/2021.....	Direct.....		5,251,095	5,250,000	508	2.C FE.....
456837	AV	5	ING Groep NV Sr Nt 1.726% 04/01/27.....	D.....	09/15/2021.....	Goldman Sachs & Company.....		507,075	500,000	3,979	1.G FE.....
46653N	AA	0	UZAUTO Motors AJ Sr Nt 4.850% 05/04/26.....	D.....	07/10/2021.....	Direct.....		303,300	300,000	2,344	4.A FE.....
55292W	AA	8	MC Brazil Dwnstrm Nt 7.250% 06/30/31.....	D.....	07/13/2021.....	Direct.....		960,000	960,000		3.C FE.....

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
71647N	BJ	7	Petrobras Global Finance Sr Nt	5.500%	D	08/16/2021	Direct		391,365	390,000	4,052	3.C FE
83051G	AS	7	Skandinaviska Enskilda Sr Nt	0.650% 09	D	08/31/2021	Morgan Stanley & Co LLC		11,982,960	12,000,000		1.E FE
84265V	AA	3	Southern Copper Corp Sr Nt	7.500% 07/2	C	07/15/2021	Direct		4,696,000	3,200,000	114,667	2.B FE
88032X	AN	4	Tencent Holdings LTD Sr Nt	3.975% 04/1	D	09/16/2021	Direct		4,910,400	4,400,000	77,248	1.E FE
88332E	AA	1	Bidvest Group Sr Nt	3.625% 09/23/26	D	09/30/2021	Direct		1,015,750	1,015,000	332	3.B FE
918374	AA	7	VTR Finance BV Sr Nt	6.375% 07/15/28	D	08/20/2021	Direct		372,492	350,000	2,417	4.A FE
91911T	AE	3	Vale Overseas Ltd Sr Nt	8.250% 01/17/3	D	09/21/2021	Direct		4,937,063	3,350,000	50,669	2.C FE
BG0688	99	7	SF Holding Investment Sr Nt	2.875% 02/	D	07/13/2021	Direct		4,939,248	4,800,000	55,583	1.G FE
BJ1622	56	9	Lukoil Securities BV Sr Nt	3.875% 05/0	D	09/21/2021	Direct		5,029,000	4,700,000	69,309	2.B FE
BK5401	42	1	Tengizchevroil Fin Co Inc Secured Nt	3	D	09/08/2021	Direct		5,013,688	4,850,000	10,946	2.C FE
EK1596	13	0	Saudi Elec Global Sukuk Sr Nt	5.500% 0	D	07/13/2021	Direct		4,996,875	3,900,000	57,796	1.G FE
L8367#	AG	8	Shurgard Luxembourg Sarl Sr Nt	1.240%	B	07/23/2021	BNP Paribas Securities Corp		13,301,230	13,301,230		2.C
L9116P	AG	8	Tonon Luxembourg SA 1st Lien Nt	6.500%	D	07/01/2021	Interest Capitalization		197,192	197,192		6.*
P29853	AA	9	Cometa Energia SA 1st Lien	6.375% 04/2	D	09/28/2021	Direct		4,853,340	4,113,000	113,622	2.C FE
ZQ2852	78	3	Celulosa Arauco Sr Nt	4.200% 01/29/30	D	07/15/2021	Direct		14,807,750	13,600,000	261,917	2.C FE
ZS5181	57	4	Maf Sukuk LTD Sr Nt	4.638% 05/14/29	D	07/21/2021	Direct		4,863,300	4,300,000	38,225	2.B FE
3899999. Total - Bonds - Industrial and Miscellaneous									854,817,544	826,502,188	3,815,389	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		25,094,695	25,044,422	23,154	4.C FE
000000	00	0	Centric Brands Inc 1st Lien Exit Term Ln			07/12/2021	Interest Capitalization		720	720		4.C PL
000000	00	0	Quintiles IMS New Term Ln B Nt 1	1.834		08/13/2021	Tax Free Exchange		1,452,603	1,447,019	1,338	3.A FE
000000	00	0	Quintiles IMS Term Ln B-2 Nt 1	2.084%		08/13/2021	Tax Free Exchange		9,739,696	9,731,330	10,192	3.A FE
000000	00	0	Animal Supply Company Holdco Term Ln Nt			09/30/2021	Interest Capitalization		83,305	83,305		5.B Z
000000	00	0	Animal Supply Company New 1st Lien Term			09/30/2021	Interest Capitalization		14,912	14,912		5.B Z
000000	00	0	Wealth Enhance Group LLC 5th Amendment D			09/13/2021	Direct		287,141	288,584		3.B Z
000000	00	0	Wealth Enhance Group LLC 5th Amendment D			09/01/2021	Tax Free Exchange		26,715	26,715		3.B Z
000000	00	0	North Amer Science Assoc Inc New Term Ln			09/13/2021	Direct		846,932	862,017		2.C Z
000000	00	0	GovCIO Buyer Com Term Ln Nt 1	6.500% 0		08/18/2021	Direct		1,154,336	1,154,336		4.A Z
000000	00	0	Arrowhead Holdco Co Delayed Term Ln Nt 1			09/15/2021	Direct		52,396	52,926		4.A Z
000000	00	0	Arrowhead Holdco Co Redhawk DD Term Ln N			09/15/2021	Direct		259,336	264,629		4.A Z
000000	00	0	CVP Holdco Inc Delayed Draw TL Nt 1	6		09/13/2021	Direct		114,945	116,400		4.A Z
000000	00	0	BCC Blueprint LLC Term Ln Nt 1	7.000%		09/15/2021	Direct		1,575,000	1,615,385		4.A Z
000000	00	0	IG Investments Holdings LLC Term Ln Nt 1			09/22/2021	Direct		1,320,103	1,347,044		4.A Z
000000	00	0	Galway Insurance Hold Inc Term Ln Nt 1			09/30/2021	Direct		3,726,904	3,726,904		4.A Z
000000	00	0	Alera Group Term Ln Nt 1	6.250% 09/30/		09/30/2021	Direct		2,943,574	2,943,574		4.A Z
000000	00	0	AxiomSL Group Term Loan Nt 1	7.000% 12		07/26/2021	Direct		4,925,285	4,975,036		4.B Z
000000	00	0	HCA Inc Term Ln B-14 Nt 1	1.834% 06/30		08/18/2021	Bank of America BISD Dealer		154,000	154,000		2.C FE
000000	00	0	Archkey Holdings 1st Lien Term Ln Nt 1			07/02/2021	Deutsche Bank Capital		9,900,000	10,000,000		4.B FE
000000	00	0	Worldwide Express Inc Initial Term Ln Nt			09/03/2021	Goldman Sachs & Company		4,957,813	5,000,000		4.B Z
00228*	AB	2	ATI Restoration LLC 1st Lien DD Term Ln			07/29/2021	Direct		75,676	76,634		1.F PL
04279*	AA	4	Arrowhead Holdco Co Term Ln Nt 1	5.250		08/31/2021	Direct		1,120,644	1,120,644		4.A Z
08182C	A*	7	Benefytt Technologies Inc Term Ln Nt 1			08/12/2021	Direct		1,266,462	1,292,308		4.A Z
15644G	A#	1	Centric Brands Inc 1st Lien Exit Term Ln			07/12/2021	Interest Capitalization		165,887	165,887		4.C PL
15644G	A#	1	Centric Brands Inc 1st Lien Exit Term Ln			07/12/2021	Tax Free Exchange		120,113	137,153		4.C PL
15644G	A*	5	Centric Brands Inc DIP Ln Nt 9	6.500%		09/21/2021	Direct		306,685	306,685		4.C FE

QE04.4

SCHEDULE D - PART 3

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

QE04.5

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15644G	A*	5	Centric Brands Inc DIP Ln Nt 2 6.500%.....		08/03/2021.....	Tax Free Exchange.....		135,087	135,087		4.C FE.....
000000	00	0	20 Gates - Atalaya Term Ln Cl A 2.087%.....		08/10/2021.....	Direct.....		44,729,760	44,729,760		1.E Z.....
29286J	AC	6	Engineered Components Sys Initial Term L.....		08/31/2021.....	JP Morgan Securities LLC.....		4,153,761	4,238,532		4.C FE.....
30282#	AE	2	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Interest Capitalization.....		2,274	2,274		3.C PL.....
30282#	AE	2	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Tax Free Exchange.....		2,244	2,244	1	3.C PL.....
30282#	AF	9	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Interest Capitalization.....		1,848	1,848		5.B GI.....
30282#	AF	9	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Tax Free Exchange.....		1,824	1,824	1	5.B GI.....
30282#	AG	7	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Interest Capitalization.....		1,100	1,100		3.C PL.....
30282#	AG	7	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Tax Free Exchange.....		1,086	1,086	1	3.C PL.....
30282#	AH	5	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Interest Capitalization.....		19	19		3.C PL.....
30282#	AH	5	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Tax Free Exchange.....		1,452	1,452	1	3.C PL.....
30282#	AJ	1	First Watch Restaurants Delayed Draw Ter.....		09/24/2021.....	Interest Capitalization.....		10,226	10,226		3.C PL.....
30282#	AJ	1	First Watch Restaurants Term Ln Nt 5 6.....		09/24/2021.....	Tax Free Exchange.....		8,582	8,660	5	3.C PL.....
35041@	AG	0	Foundation Risk Partners Corp Delayed Dr.....		09/30/2021.....	Tax Free Exchange.....		266,107	267,895		2.C Z.....
35921@	AA	8	Frontline Technologies Gr LL Term Ln Nt.....		07/30/2021.....	Tax Free Exchange.....		14,876	15,101	8	3.C PL.....
35921@	AC	4	Frontline Technologies Gr LL Delayed Dra.....		07/30/2021.....	Tax Free Exchange.....		3,018	3,018	1	3.C PL.....
36147@	AA	4	GB Auto Service Inc Delayed Draw Term Ln.....		08/06/2021.....	Direct.....		58,287	58,876		3.C Z.....
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4 5.583%.....		09/01/2021.....	Interest Capitalization.....		931	931		4.A PL.....
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 5 5.957%.....		07/01/2021.....	Interest Capitalization.....		32,613	32,613		4.A PL.....
48773#	AB	6	Kellermeyer Building Svcs Delayed Draw T.....		08/05/2021.....	Direct.....		231,564	233,903		4.A PL.....
48773#	AD	2	Kellermeyer Building Svcs Term Ln #4 Nt.....		07/13/2021.....	Direct.....		1,062,939	1,084,631		4.C Z.....
51206#	AB	7	AI Fire Delayed Draw Term Ln Nt 2 6.75.....		08/27/2021.....	Direct.....		138,799	140,201		3.B PL.....
552462	B#	9	LytX Delayed Draw Term Ln Nt 2 7.250%.....		07/27/2021.....	Direct.....		459,871	464,516		4.C.....
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1 5.6.....		09/30/2021.....	Interest Capitalization.....		4,016	4,016		4.B PL.....
57810J	AC	2	Amynta Agency Inc Term Ln Nt 1 4.084%.....		08/31/2021.....	Tax Free Exchange.....		27,845	28,532	16	4.C FE.....
67113@	AC	5	OTG Management LLC 7th Amend Term Ln Nt.....		08/05/2021.....	Interest Capitalization.....		279	279		4.A Z.....
74016*	AA	5	Blade Holdings Inc Term Ln Nt 1 7.000%.....		08/31/2021.....	Direct.....		1,013,050	1,041,697		4.A Z.....
74741@	AA	5	Invo Healthcare (Olympia Acq) PIK Term L.....		09/30/2021.....	Interest Capitalization.....		61	61		3.C PL.....
74741@	AA	5	Invo Healthcare (Olympia Acq) PIK Term L.....		09/30/2021.....	Tax Free Exchange.....		7,013	7,142	11	3.C PL.....
74741@	AA	5	Invo Healthcare (Olympia Acq) Term Ln Nt.....		09/30/2021.....	Interest Capitalization.....		4,630	4,630		3.C PL.....
84756#	AA	4	Spectra Finance LLC Term Ln Nt 1 4.646.....		09/30/2021.....	Interest Capitalization.....		7,653	7,653		2.C PL.....
84967#	AB	7	Spring Insurance Solutions LLC Delayed D.....		08/13/2021.....	Direct.....		49,005	49,500		2.C Z.....
85789#	AB	0	Stealth Holding LLC Delayed Draw Term Ln.....		09/28/2021.....	Direct.....		47,977	48,462		3.C PL.....
85789#	AB	0	Stealth Holding LLC Delayed Draw Term Ln.....		07/19/2021.....	Direct.....		27,415	27,692		3.C PL.....
87300*	AE	4	THG Acquisition LLC 1st Lien DD Term Ln.....		07/01/2021.....	Direct.....		133,313	135,000		3.A PL.....
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te.....		07/29/2021.....	Direct.....		26,715	26,715		3.B PL.....
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te.....		09/01/2021.....	Tax Free Exchange.....		411,986	413,469		3.B Z.....
88632N	AP	5	Tibco Software Inc New Term Ln B #3 Nt 1.....		08/13/2021.....	Tax Free Exchange.....		9,856,021	9,875,188	18,990	4.B Z.....
90212T	AD	3	2U Inc Term Ln Nt 1 6.500% 12/28/24.....		07/27/2021.....	Direct.....		1,768,500	1,800,000		4.A Z.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2.....		08/31/2021.....	Interest Capitalization.....		21,216	21,216		5.A PL.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 12.....		08/31/2021.....	Tax Free Exchange.....		16,164	16,250	13	5.A PL.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....		08/31/2021.....	Interest Capitalization.....		19,332	19,332		5.A PL.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....		08/31/2021.....	Tax Free Exchange.....		14,736	14,736	12	5.A PL.....
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....		07/29/2021.....	Direct.....		20,362	20,362		3.B PL.....

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9		10	
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock		Actual Cost	Par Value		Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....			07/30/2021.....	Tax Free Exchange.....				218,698		220,024		3.B PL.....
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....			09/01/2021.....	Tax Free Exchange.....				639,609		643,217		3.B Z.....
96145@	AA	0	Westrock Coffee Holdings LLC Term Ln Nt.....			09/30/2021.....	Interest Capitalization.....				14,248		14,248		3.A PL.....
000000	00	0	20 Gates - Cerberus Revolver 2.526% 10.....			09/08/2021.....	Direct.....				22,181,818		22,181,818		1.C Z.....
000000	00	0	Air Canada Term Ln Nt 1 4.250% 08/11/2.....		A.....	08/27/2021.....	JP Morgan Securities LLC.....				7,997,958		8,000,000		3.C FE.....
000000	00	0	Essential Services Hldg Corp Delayed Dra.....			08/30/2021.....	Direct.....				2,952,000		2,952,000		4.A Z.....
000000	00	0	Essential Services Hldg Corp Delayed Dra.....			09/21/2021.....	Direct.....				946,845		954,000		4.A Z.....
29668#	AC	2	Essential Services Hldg Corp Delayed Dra.....		A.....	09/01/2021.....	Direct.....				3,275,044		3,316,500		3.B PL.....
C7740G	AB	7	Regent Purchaser Inv (RGL) New Term Ln N.....		A.....	09/30/2021.....	Interest Capitalization.....				130,076		130,076		6. *.....
C9196*	AA	0	Trimaster Manufacturing Inc Term Ln Nt 1.....		A.....	08/31/2021.....	Direct.....				264,274		271,747		4.A Z.....
93711*	AA	3	Wash Encore Holdings LLC Term Ln Nt 1.....		D.....	07/30/2021.....	Direct.....				1,241,332		1,266,666		4.B Z.....
82999999. Total - Bonds - Unaffiliated Bank Loans.....											176,343,337		176,896,594	53,744	XXX
8399997. Total - Bonds - Part 3.....											1,031,204,428		1,003,517,521	3,869,174	XXX
83999999. Total - Bonds.....											1,031,204,428		1,003,517,521	3,869,174	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred															
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....			09/24/2021.....	Direct.....				11,924.310		1,192,431		2.A PL.....
000000	00	0	DP World Salaam Jr Nt Fix to Float 6.0.....		D.....	08/26/2021.....	Direct.....				950,000.000		1,036,375	9,075	3.B FE.....
000000	00	0	Absa Group Ltd Jr Sub Nt Fix to Float.....		D.....	07/08/2021.....	Direct.....				1,000,000.000		1,025,600	7,969	4.B FE.....
000000	00	0	Rizal Commercial Banking Jr Nt Fix to Fl.....		D.....	08/20/2021.....	Direct.....				470,000.000		502,900	15,020	3.C FE.....
12504P	AK	6	Credit Bank of Moscow Jr Nt Fix to Float.....		D.....	09/27/2021.....	Direct.....				850,000.000		850,000		4.C FE.....
87251L	AA	4	Tinkoff Bk Jr Sub Nt Fix to Float 6.00.....		D.....	09/13/2021.....	Direct.....				890,000.000		890,000		4.C FE.....
84999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....											5,497,306	XXX		32,064	XXX
8999997. Total - Preferred Stocks - Part 3.....											5,497,306	XXX		32,064	XXX
89999999. Total - Preferred Stocks.....											5,497,306	XXX		32,064	XXX
98999999. Total - Preferred and Common Stocks.....											5,497,306	XXX		32,064	XXX
99999999. Total - Bonds, Preferred and Common Stocks.....											1,036,701,734	XXX		3,901,238	XXX

QE04.6

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																							
36202C 4P 5	GNMA Pool #2630	6.500%	08/20/28.....	..	09/01/2021.	Paydown.....		232	232	244	240	.....	.....(7)	.....	.....(7)	.....	.....232	.....	.....	.....0	10	08/20/2028.	1.A
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			..	09/01/2021.	Paydown.....		62,839	62,839	64,588	63,229	.....	.....(390)	.....	.....(390)	.....	.....62,839	.....	.....	.....0	3,109	09/15/2025.	1.A
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			..	09/01/2021.	Paydown.....		78,487	78,487	78,097	78,253	.....	.....234	.....	.....234	.....	.....78,487	.....	.....	.....0	3,505	06/15/2026.	1.A
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			..	09/01/2021.	Paydown.....		54,824	54,824	57,565	55,815	.....	.....(991)	.....	.....(991)	.....	.....54,824	.....	.....	.....0	2,514	06/15/2028.	1.A
0599999. Total - Bonds - U.S. Government.....								196,382	196,382	200,494	197,537	0	(1,154)	0	(1,154)	0	196,382	0	0	0	9,138	XXX	XXX
Bonds - All Other Government																							
000000 00 0	Argentina (Republic of) Nt	0.000%	01/0.....	D	07/19/2021.	Direct.....		24,961	70,016	30,964	25,556	6,080	1,246	.....	.....7,326	.....	.....32,882	.....	.....(7,921)	(7,921)	74	01/09/2038.	5.A FE.....
040114 HX 1	Argentina (Republic of) Sr Nt	1.000%	0.....	D	08/23/2021.	Direct.....		20,250	51,397	25,763	22,294	4,291	1,847	.....	.....6,138	.....	.....28,431	.....	.....(8,181)	(8,181)	501	07/09/2029.	5.B FE.....
1099999. Total - Bonds - All Other Government.....								45,211	121,413	56,727	47,850	10,371	3,093	0	13,464	0	61,313	0	(16,102)	(16,102)	575	XXX	XXX
Bonds - U.S. States, Territories and Possessions																							
57582N XX 8	Massachusetts St GO Ref Ser B	5.250%	0	..	08/01/2021.	Maturity.....		9,630,000	9,630,000	10,284,431	7,533,167	.....	.....(34,798)	.....	.....(34,798)	.....	.....9,630,000	.....	.....	.....0	449,663	08/01/2021.	1.B FE.....
57582P AB 6	Massachusetts St GO Ref Ser B	5.250%	0	..	09/01/2021.	Maturity.....		5,000,000	5,000,000	5,485,100	5,030,992	.....	.....(30,992)	.....	.....(30,992)	.....	.....5,000,000	.....	.....	.....0	262,500	09/01/2021.	1.B FE.....
917542 QR 6	Utah St GO Bld Amer Bd Ser D	4.554%	07	..	07/01/2021.	Various.....		835,000	835,000	835,000	835,000	.....	.....	.....	.....0	.....	.....835,000	.....	.....	.....0	38,026	07/01/2024.	1.A FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								15,465,000	15,465,000	16,604,531	13,399,159	0	(65,790)	0	(65,790)	0	15,465,000	0	0	0	750,189	XXX	XXX
Bonds - U.S. Political Subdivisions of States																							
033161 UC 2	Anchorage AK GO Ref Schs Ser B	5.000%		..	09/01/2021.	Maturity.....		1,000,000	1,000,000	1,028,708	1,005,869	.....	.....(5,869)	.....	.....(5,869)	.....	.....1,000,000	.....	.....	.....0	50,000	09/01/2021.	1.B FE.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								1,000,000	1,000,000	1,028,708	1,005,869	0	(5,869)	0	(5,869)	0	1,000,000	0	0	0	50,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
130685 DN 7	California St Pub Wks Brd Rev Ref Regent			..	09/01/2021.	Maturity.....		9,310,000	9,310,000	10,441,817	9,377,964	.....	.....(67,964)	.....	.....(67,964)	.....	.....9,310,000	.....	.....	.....0	488,775	09/01/2021.	1.A FE.....
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref			..	08/01/2021.	Call 100.0000.....		1,445,000	1,445,000	1,481,592	.....	.....	.....(1,391)	.....	.....(1,391)	.....	.....1,480,201	.....	.....(35,201)	(35,201)	39,738	08/01/2023.	1.B FE.....
20774L 7V 1	Connecticut St HI & Ed Fac Rev Auth Loom			..	07/01/2021.	Maturity.....		1,675,000	1,675,000	1,867,206	1,683,274	.....	.....(8,274)	.....	.....(8,274)	.....	.....1,675,000	.....	.....	.....0	87,938	07/01/2021.	1.E FE.....
3128F2 FX 8	FHLMC Gold PC Pool #D62882	7.000%	08/1	..	09/01/2021.	Paydown.....		1,402	1,402	1,365	1,385	.....	.....16	.....	.....16	.....	.....1,402	.....	.....	.....0	65	08/15/2025.	1.A
3128NE A5 9	FHLMC Pool #1A0028	3.393%	10/25/35..	..	09/01/2021.	Paydown.....		1,629	1,629	1,645	1,635	.....	.....(6)	.....	.....(6)	.....	.....1,629	.....	.....	.....0	35	10/25/2035.	1.A
312913 ZE 9	FHLMC REMIC Ser 1437-HD	7.000%	12/15/2	..	09/01/2021.	Paydown.....		2,058	2,058	2,111	2,065	.....	.....(7)	.....	.....(7)	.....	.....2,058	.....	.....	.....0	95	12/15/2022.	1.A
312915 UF 6	FHLMC REMIC Ser 1504 Z	7.000%	05/15/23	..	09/01/2021.	Paydown.....		17,438	17,438	17,937	17,520	.....	.....(82)	.....	.....(82)	.....	.....17,438	.....	.....	.....0	806	05/15/2023.	1.A
31292G PB 6	FHLMC Gold PC Pool #C00418	7.000%	08/1	..	09/01/2021.	Paydown.....		31	31	30	31	.....	.....	.....	.....0	.....	.....31	.....	.....	.....0	1	08/15/2025.	1.A
3132D5 6B 3	FHLMC Pool #SB8066	1.500%	08/25/35..	..	09/01/2021.	Paydown.....		2,177,236	2,177,236	2,227,585	2,226,206	.....	.....(48,970)	.....	.....(48,970)	.....	.....2,177,236	.....	.....	.....0	22,144	08/25/2035.	1.A
3132D5 6D 9	FHLMC Pool #SB8068	1.500%	10/25/35..	..	09/01/2021.	Paydown.....		732,243	732,243	748,862	748,509	.....	.....(16,266)	.....	.....(16,266)	.....	.....732,243	.....	.....	.....0	7,562	10/25/2035.	1.A
3132DW BC 6	FHLMC Pool #SD8135	2.500%	03/25/51..	..	09/01/2021.	Paydown.....		1,105,456	1,105,456	1,151,163	.....	.....	.....(45,707)	.....	.....(45,707)	.....	.....1,105,456	.....	.....	.....0	11,972	03/25/2051.	1.A

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132GK ZN 9	FHLMC Pool #Q04649	3.500%	11/15/41.	..	09/01/2021.	Paydown.....		1,323,153	1,323,153	1,375,243	1,370,525		(47,372)		(47,372)		1,323,153			0	30,495	11/15/2041.	1.A
3132GL XT 6	FGLMC Pool #Q05490	3.500%	01/15/42.	..	09/01/2021.	Paydown.....		759,878	759,878	789,683	786,347		(26,468)		(26,468)		759,878			0	18,424	01/15/2042.	1.A
3132GR AS 0	FGLMC Pool #Q06017	3.500%	02/15/42.	..	09/01/2021.	Paydown.....		1,195,572	1,195,572	1,242,560	1,237,757		(42,185)		(42,185)		1,195,572			0	27,429	02/15/2042.	1.A
3132GR ZW 4	FGLMC Pool #Q06757	3.500%	03/15/42.	..	09/01/2021.	Paydown.....		178,759	178,759	184,240	183,692		(4,933)		(4,933)		178,759			0	4,335	03/15/2042.	1.A
3132GT GV 3	FHLMC Pool #Q08012	3.500%	04/15/42.	..	09/01/2021.	Paydown.....		677,248	677,248	703,761	701,185		(23,937)		(23,937)		677,248			0	16,381	04/15/2042.	1.A
3132GT JE 8	FHLMC Pool #Q08061	3.500%	05/15/42.	..	09/01/2021.	Paydown.....		144,003	144,003	144,846	144,806		(803)		(803)		144,003			0	3,280	05/15/2042.	1.A
31335G EC 5	FHLMC Gold PC Pool #C80131	6.000%	03/1	..	09/01/2021.	Paydown.....		1,303	1,303	1,273	1,291		12		12		1,303			0	52	03/15/2024.	1.A
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	6.250%	12/15/2	..	09/01/2021.	Paydown.....		7,413	7,413	7,788	7,478		(66)		(66)		7,413			0	311	12/15/2023.	1.A
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	6.750%	02/15/24	..	09/01/2021.	Paydown.....		13,494	13,494	13,962	13,591		(96)		(96)		13,494			0	607	02/15/2024.	1.A
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	6.500%	02/15/24	..	09/01/2021.	Paydown.....		21,737	21,737	21,874	21,724		14		14		21,737			0	944	02/15/2024.	1.A
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	6.500%	04/15/26	..	09/01/2021.	Paydown.....		7,705	7,705	7,943	7,773		(68)		(68)		7,705			0	335	04/15/2026.	1.A
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	7.000%	06/17/2	..	09/01/2021.	Paydown.....		3,277	3,277	3,382	3,299		(22)		(22)		3,277			0	152	06/17/2027.	1.A
3133TC 6P 8	FHLMC Structured Ser 2008 M	7.000%	11/	..	09/01/2021.	Paydown.....		27,189	27,189	28,231	27,621		(432)		(432)		27,189			0	1,254	11/20/2027.	1.A
31342A P4 5	FHLMC Pool #780443	2.160%	03/25/33..	..	09/01/2021.	Paydown.....		33,528	33,528	33,494	33,327		202		202		33,528			0	708	03/25/2033.	1.A
31356B CJ 7	FHLMC Gold PC Pool #D49973	6.000%	03/1	..	09/01/2021.	Paydown.....		1,279	1,279	1,145	1,231		48		48		1,279			0	51	03/15/2024.	1.A
31358H GT 6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2	..	07/01/2021.	Paydown.....		1	1	1	1				0		1			0		07/25/2021.	1.A
31358M P4 0	FNMA REMIC Ser 1992-71X	8.250%	05/25/2	..	09/01/2021.	Paydown.....		2,965	2,965	3,085	2,966		(1)		(1)		2,965			0	163	05/25/2022.	1.A
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L	7.000%	04/	..	09/01/2021.	Paydown.....		2,216	2,216	2,178	2,198		18		18		2,216			0	104	04/25/2022.	1.A
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	7.000%	07/2	..	09/01/2021.	Paydown.....		4,212	4,212	4,333	4,215		(3)		(3)		4,212			0	196	07/25/2022.	1.A
31359B DN 4	FNMA REMIC Ser 1993-115G	5.500%	07/25/	..	09/01/2021.	Paydown.....		551	551	543	547		4		4		551			0	20	07/25/2023.	1.A
31359B ZK 6	FNMA REMIC Ser 1993-119GA	6.500%	07/25	..	09/01/2021.	Paydown.....		6,504	6,504	6,419	6,468		36		36		6,504			0	279	07/25/2023.	1.A
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	6.500%	09/18	..	09/01/2021.	Paydown.....		18,700	18,700	18,332	18,512		189		189		18,700			0	805	09/18/2027.	1.A
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	6.300%	10	..	09/01/2021.	Paydown.....		944	944	968	956		(12)		(12)		944			0	40	10/17/2038.	1.A
31373U ZC 4	FNMA Pool #304139	9.000%	01/25/25...	..	09/01/2021.	Paydown.....		1,770	1,770	1,858	1,800		(30)		(30)		1,770			0	117	01/25/2025.	1.A
31381H TQ 9	FNMA DUS Pool #461459	5.450%	11/25/23	..	09/01/2021.	Paydown.....		7,304	7,304	7,517	7,320		(16)		(16)		7,304			0	282	11/25/2023.	1.A

SCHEDULE D - PART 4

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

QE052

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
31381L	NY	9	FNMA Pool #464007 6.650% 01/25/28...	..	09/01/2021.	Paydown.....		12,964	12,964	16,592	14,929	.....	.....(1,965)	.....	.....(1,965)	.....	.....12,964	.....	.....	......0	575	01/25/2028.	1.A
3138A8	D6	0	FNMA Pool #AH6424 4.000% 02/25/41....	..	09/01/2021.	Paydown.....		170,113	170,113	171,234	171,172	.....	.....(1,060)	.....	.....(1,060)	.....	.....170,113	.....	.....	......0	4,432	02/25/2041.	1.A
3138A8	F4	3	FNMA Pool #AH6486 4.000% 03/25/41....	..	09/01/2021.	Paydown.....		519,894	519,894	523,558	523,146	.....	.....(3,252)	.....	.....(3,252)	.....	.....519,894	.....	.....	......0	13,270	03/25/2041.	1.A
3138A8	JE	7	FNMA Pool #AH6560 4.000% 02/25/41....	..	09/01/2021.	Paydown.....		67,595	67,595	68,046	68,025	.....	.....(429)	.....	.....(429)	.....	.....67,595	.....	.....	......0	1,774	02/25/2041.	1.A
3138AE	J8	7	FNMA Pool #AI1186 4.000% 04/25/41....	..	09/01/2021.	Paydown.....		350,872	350,872	353,237	353,060	.....	.....(2,187)	.....	.....(2,187)	.....	.....350,872	.....	.....	......0	9,523	04/25/2041.	1.A
3138EA	MJ	3	FNMA Pool #AK5760 3.000% 04/25/42....	..	09/01/2021.	Paydown.....		104,786	104,786	101,849	101,952	.....	.....2,833	.....	.....2,833	.....	.....104,786	.....	.....	......0	1,993	04/25/2042.	1.A
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42....	..	09/01/2021.	Paydown.....		163,229	163,229	164,589	164,607	.....	.....(1,378)	.....	.....(1,378)	.....	.....163,229	.....	.....	......0	3,266	09/25/2042.	1.A
3138MC	3U	6	FNMA Pool #AP8910 3.500% 10/25/42....	..	09/01/2021.	Paydown.....		230,438	230,438	232,743	232,500	.....	.....(2,062)	.....	.....(2,062)	.....	.....230,438	.....	.....	......0	5,231	10/25/2042.	1.A
3138W9	GP	9	FNMA Pool #AS0205 3.000% 08/25/43....	..	09/01/2021.	Paydown.....		65,875	65,875	62,468	62,813	.....	.....3,062	.....	.....3,062	.....	.....65,875	.....	.....	......0	1,330	08/25/2043.	1.A
3138WE	V6	2	FNMA Pool #AS5109 3.500% 06/25/45....	..	09/01/2021.	Paydown.....		1,548,203	1,548,203	1,601,512	1,598,732	.....	.....(50,529)	.....	.....(50,529)	.....	.....1,548,203	.....	.....	......0	35,308	06/25/2045.	1.A
3138WF	BB	2	FNMA Pool #AS5460 3.500% 07/25/45....	..	09/01/2021.	Paydown.....		1,790,751	1,790,751	1,866,019	1,861,711	.....	.....(70,960)	.....	.....(70,960)	.....	.....1,790,751	.....	.....	......0	41,695	07/25/2045.	1.A
3138WF	NY	8	FNMA Pool #AS5806 3.000% 09/25/45....	..	09/01/2021.	Paydown.....		985,087	985,087	993,629	992,899	.....	.....(7,813)	.....	.....(7,813)	.....	.....985,087	.....	.....	......0	19,901	09/25/2045.	1.A
3138WWW	BR	9	FNMA Pool #AT8147 3.000% 07/25/43....	..	09/01/2021.	Paydown.....		507,180	507,180	491,251	492,805	.....	.....14,375	.....	.....14,375	.....	.....507,180	.....	.....	......0	10,539	07/25/2043.	1.A
3138X0	Y5	1	FNMA Pool #AU1631 3.000% 07/25/43....	..	09/01/2021.	Paydown.....		167,304	167,304	162,050	162,586	.....	.....4,718	.....	.....4,718	.....	.....167,304	.....	.....	......0	3,354	07/25/2043.	1.A
3138X2	VJ	5	FNMA Pool #AU3326 3.500% 07/25/43....	..	09/01/2021.	Paydown.....		369,710	369,710	373,407	372,815	.....	.....(3,105)	.....	.....(3,105)	.....	.....369,710	.....	.....	......0	9,011	07/25/2043.	1.A
3138X3	CJ	9	FNMA Pool #AU3672 3.500% 07/25/43....	..	09/01/2021.	Paydown.....		34,072	34,072	34,413	34,357	.....	.....(285)	.....	.....(285)	.....	.....34,072	.....	.....	......0	712	07/25/2043.	1.A
3138X3	EJ	7	FNMA Pool #AU3736 3.000% 08/25/43....	..	09/01/2021.	Paydown.....		704,274	704,274	682,155	684,424	.....	.....19,849	.....	.....19,849	.....	.....704,274	.....	.....	......0	14,076	08/25/2043.	1.A
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45....	..	09/01/2021.	Paydown.....		314,577	314,577	316,171	316,154	.....	.....(1,577)	.....	.....(1,577)	.....	.....314,577	.....	.....	......0	6,173	05/25/2045.	1.A
3138YK	HF	3	FNMA Pool #AY5629 3.000% 06/25/45....	..	09/01/2021.	Paydown.....		67,763	67,763	68,005	67,989	.....	.....(226)	.....	.....(226)	.....	.....67,763	.....	.....	......0	1,327	06/25/2045.	1.A
3138YV	KL	2	FNMA Pool #AZ3898 3.000% 05/25/45....	..	09/01/2021.	Paydown.....		171,081	171,081	172,598	172,489	.....	.....(1,408)	.....	.....(1,408)	.....	.....171,081	.....	.....	......0	3,056	05/25/2045.	1.A
313920	XA	3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25	..	09/01/2021.	Paydown.....		3,596	3,596	3,718	3,654	.....	.....(58)	.....	.....(58)	.....	.....3,596	.....	.....	......0	152	09/25/2031.	1.A
313920	XZ	8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1	..	09/01/2021.	Paydown.....		1,313	1,313	1,305	1,316	.....	.....(4)	.....	.....(4)	.....	.....1,313	.....	.....	......0	57	10/25/2031.	1.A
31392R	YX	3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1	..	09/01/2021.	Paydown.....		17,629	17,629	17,535	17,553	.....	.....76	.....	.....76	.....	.....17,629	.....	.....	......0	677	08/15/2032.	1.A
31392T	WT	0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	09/01/2021.	Paydown.....		5,323	5,323	5,545	5,339	.....	.....(15)	.....	.....(15)	.....	.....5,323	.....	.....	......0	214	08/15/2022.	1.A
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05	..	09/01/2021.	Paydown.....		38,095	38,095	38,952	38,073	.....	.....22	.....	.....22	.....	.....38,095	.....	.....	......0	1,389	05/25/2023.	1.A
31393B	T4	7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%	..	09/01/2021.	Paydown.....		29,549	29,549	29,780	29,598	.....	.....(49)	.....	.....(49)	.....	.....29,549	.....	.....	......0	1,076	10/25/2042.	1.A
31394W	CK	2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1	..	09/01/2021.	Paydown.....		13,756	13,756	12,464	13,437	.....	.....319	.....	.....319	.....	.....13,756	.....	.....	......0	415	04/15/2024.	1.A
31408G	KD	8	FNMA Pool #850892 5.000% 10/01/35....	..	09/01/2021.	Paydown.....		11,189	11,189	11,189	11,189	.....	.....	.....	......0	.....	.....11,189	.....	.....	......0	367	10/01/2035.	1.A
31408J	BM	2	FNMA Pool #852444 5.000% 10/01/35....	..	09/01/2021.	Paydown.....		2,283	2,283	2,283	2,283	.....	.....	.....	......0	.....	.....2,283	.....	.....	......0	76	10/01/2035.	1.A
31409Y	L6	2	FNMA Pool #882449 5.000% 01/25/36....	..	09/01/2021.	Paydown.....		3,416	3,416	3,416	3,416	.....	.....	.....	......0	.....	.....3,416	.....	.....	......0	114	01/25/2036.	1.A
3140E6	WA	6	FNMA Pool #BA2440 3.000% 11/25/45....	..	09/01/2021.	Paydown.....		286,731	286,731	291,950	291,706	.....	.....(4,975)	.....	.....(4,975)	.....	.....286,731	.....	.....	......0	6,409	11/25/2045.	1.A
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48....	..	09/01/2021.	Paydown.....		1,065,949	1,065,949	1,033,220	1,033,971	.....	.....31,978	.....	.....31,978	.....	.....1,065,949	.....	.....	......0	19,099	01/25/2048.	1.A
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31....	..	09/01/2021.	Paydown.....		894,116	894,116	926,046	921,842	.....	.....(27,726)	.....	.....(27,726)	.....	.....894,116	.....	.....	......0	20,760	11/25/2031.	1.A

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
					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	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
CUSIP Identification		Description											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.							
3140KD	BK	5	FNMA Pool #BP5441	3.000%	06/25/50....	..	09/01/2021.	Paydown.....		3,462,375	3,462,375	3,642,527	3,640,215	(177,840)		(177,840)		3,462,375			0	59,355	06/25/2050.	1.A
3140Q8	3K	9	FNMA Pool #CA1701	4.000%	05/25/48....	..	09/01/2021.	Paydown.....		369,658	369,658	377,167	376,878	(7,220)		(7,220)		369,658			0	9,817	05/25/2048.	1.A
3140X9	6Y	6	FNMA Pool #FM6286	2.500%	01/25/51....	..	09/01/2021.	Paydown.....		311,797	311,797	325,170		(13,373)		(13,373)		311,797			0	3,190	01/25/2051.	1.A
31412W	TB	2	FNMA Pool #937146	6.500%	05/25/37....	..	09/01/2021.	Paydown.....		554	554	564	563	(10)		(10)		554			0	24	05/25/2037.	1.A
31413H	G3	6	FNMA Pool #945818	6.000%	07/25/37....	..	09/01/2021.	Paydown.....		1,398	1,398	1,402	1,401	(4)		(4)		1,398			0	56	07/25/2037.	1.A
31418B	SY	3	FNMA Pool # MA2334	3.500%	07/25/45....	..	09/01/2021.	Paydown.....		430,994	430,994	444,126	444,025	(13,031)		(13,031)		430,994			0	10,480	07/25/2045.	1.A
31418C	T9	5	FNMA Pool #MA3275	3.000%	02/25/48....	..	09/01/2021.	Paydown.....		370,548	370,548	359,365	359,417	11,132		11,132		370,548			0	7,509	02/25/2048.	1.A
31418C	XN	9	FNMA Pool #MA3384	4.000%	06/25/48....	..	09/01/2021.	Paydown.....		1,783,977	1,783,977	1,817,566	1,816,908	(32,931)		(32,931)		1,783,977			0	47,098	06/25/2048.	1.A
31418D	CA	8	FNMA Pool #MA3664	4.000%	05/25/49....	..	09/01/2021.	Paydown.....		2,146,677	2,146,677	2,219,842		(73,165)		(73,165)		2,146,677			0	13,707	05/25/2049.	1.A
31418D	CB	6	FNMA Pool #MA3665	4.500%	05/25/49....	..	09/01/2021.	Paydown.....		1,529,176	1,529,176	1,599,840	1,598,634	(69,458)		(69,458)		1,529,176			0	44,356	05/25/2049.	1.A
31418D	XJ	6	FNMA Pool #MA4280	1.500%	03/25/51....	..	09/01/2021.	Paydown.....		125,372	125,372	123,727		1,646		1,646		125,372			0	794	03/25/2051.	1.A
31418D	XL	1	FNMA Pool #MA4282	2.500%	03/25/51....	..	09/01/2021.	Paydown.....		452,281	452,281	470,832		(18,551)		(18,551)		452,281			0	4,946	03/25/2051.	1.A
31419B	BF	1	FNMA Pool #AE0937	3.500%	02/25/41....	..	09/01/2021.	Paydown.....		41,021	41,021	41,280	41,264	(243)		(243)		41,021			0	953	02/25/2041.	1.A
31419B	CT	0	FNMA Pool #AE0981	3.500%	03/25/41....	..	09/01/2021.	Paydown.....		282,529	282,529	288,263	287,899	(5,370)		(5,370)		282,529			0	6,443	03/25/2041.	1.A
31419J	SC	3	FNMA Pool #AE7714	3.500%	11/25/40....	..	09/01/2021.	Paydown.....		120,502	120,502	121,263	121,219	(717)		(717)		120,502			0	2,793	11/25/2040.	1.A
31419L	3D	3	FNMA Pool #AE9795	3.500%	11/25/40....	..	09/01/2021.	Paydown.....		323,814	323,814	339,838	338,738	(14,924)		(14,924)		323,814			0	7,328	11/25/2040.	1.A
45203H	BU	5	Illinois Fin Auth Rev Ser A	5.375%	08/.....	..	08/15/2021.	Redemption 100.0000.....		10,000,000	10,000,000	9,795,600	9,886,181	113,819		113,819		10,000,000			0	537,500	08/15/2028.	1.D FE.....
49151E	YE	7	Kentucky St Ppty & Bldgs Rev LBASS Ref P			..	08/01/2021.	Maturity.....		26,070,000	26,070,000	27,651,518	26,154,015	(84,015)		(84,015)		26,070,000			0	1,303,500	08/01/2021.	1.E FE.....
57429L	AL	0	Maryland St Trans Auth Rev Ltd Oblg Txbl.			..	07/01/2021.	Call 100.0000.....		260,000	260,000	260,000	260,000			0		260,000			0	16,848	07/01/2022.	1.G FE.....
57563R	JC	4	Massachusetts Educ Fin Rev LBASS AMT lss			..	07/21/2021.	Redemption 100.0000.....		860,000	860,000	860,000	860,000			0		860,000			0	51,743	01/01/2031.	1.F FE.....
57563R	NV	7	Massachusetts Educ Fin Rev LBASS AMT Ref			..	07/01/2021.	Call 100.0000.....		2,095,000	2,095,000	2,061,878	2,068,977	711		711		2,069,688		25,312	25,312	36,663	07/01/2033.	1.F FE.....
646080	RG	8	New Jersey St Hgr Ed Auth Rev LBASS Sr A			..	07/29/2021.	Call 100.0000.....		1,250,000	1,250,000	1,262,775	1,255,839	(802)		(802)		1,255,037		(5,037)	(5,037)	33,056	12/01/2025.	1.C FE.....
646080	RH	6	New Jersey St Hgr Ed Auth Rev LBASS Sr A			..	07/29/2021.	Call 100.0000.....		1,345,000	1,345,000	1,345,000	1,345,000			0		1,345,000			0	35,568	12/01/2026.	1.C FE.....
646080	SC	6	New Jersey St Hgr Ed Auth Rev LBASS Amt-			..	07/29/2021.	Call 100.0000.....		650,000	650,000	642,810		70		70		642,880		7,120	7,120	3,403	12/01/2028.	1.C FE.....
646080	SD	4	New Jersey St Hgr Ed Auth Rev LBASS Amt-			..	07/29/2021.	Call 100.0000.....		520,000	520,000	512,081		66		66		512,148		7,852	7,852	2,723	12/01/2029.	1.C FE.....
646080	SE	2	New Jersey St Hgr Ed Auth Rev LBASS Amt-			..	07/29/2021.	Call 100.0000.....		520,000	520,000	510,462		70		70		510,532		9,468	9,468	2,723	12/01/2030.	1.C FE.....
646080	SF	9	New Jersey St Hgr Ed Auth Rev LBASS Amt-			..	07/29/2021.	Call 100.0000.....		880,000	880,000	876,190		27		27		876,217		3,783	3,783	4,962	12/01/2031.	1.C FE.....
64983M	VG	0	New York St Dorm Auth Rev St Sup Debt Re			..	07/28/2021.	Call 100.0000.....		8,670,000	8,670,000	9,369,322	8,882,118	(27,245)		(27,245)		8,854,873		(184,873)	(184,873)	413,029	02/15/2025.	2.B FE.....
64983M	VH	8	New York St Dorm Auth Rev St Sup Debt Re			..	07/28/2021.	Call 100.0000.....		9,105,000	9,105,000	9,852,612	9,371,426	(26,927)		(26,927)		9,344,499		(239,499)	(239,499)	433,752	02/15/2026.	2.B FE.....
709222	CP	6	Pennsylvania St Tpk Commn Rev Ser A	5.		..	07/15/2021.	Maturity.....		4,030,000	4,030,000	4,031,635		(1,635)		(1,635)		4,030,000			0	105,788	07/15/2021.	1.D FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
915137 K2 8	University TX Rev Fin Sys Ser C 5.000% 12/15/2			..	08/15/2021.	Maturity.....			5,025,000	5,025,000	5,256,753	5,038,697	.....	.....(13,697)	.....	.....(13,697)	.....	.....5,025,000	.....	.....	......0	251,250	08/15/2021.	1.A FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.								114,659,584	114,659,584	119,840,309	103,617,175	0	(892,020)	0	(892,020)	0	115,070,659	0	(411,075)	(411,075)	4,454,603	XXX	XXX

Bonds - Industrial and Miscellaneous

QE054

000000	00	0	Gerson Lehrman Group Nt 4.750% 12/15/2	..	09/30/2021.	Redemption	100.0000.....				7,969	7,969	7,969	.....	.....	.....0	.....	.....7,969	.....	.....	.....0	30	12/15/2024.	4.A Z.....
000000	00	0	Gerson Lehrman Group Nt 4.750% 12/15/2	..	09/30/2021.	Redemption	100.0000.....				16,415	16,415	16,309	.....	.....107	107	.....	.....16,415	.....	.....	.....0	625	12/15/2024.	4.B Z.....
000000	00	0	Gerson Lehrman Group Nt 5.750% 12/15/2	..	09/30/2021.	Redemption	100.0000.....				2,670	2,670	2,653	.....	.....17	17	.....	.....2,670	.....	.....	.....0	96	12/15/2024.	4.B Z.....
00176@	AA	4	AMF Florence LLC Sr Sec Nt 3.210% 12/3	..	09/30/2021.	Redemption	100.0000.....				213,347	213,347	213,347	213,347	.....	.....0	.....	.....213,347	.....	.....	.....0	5,136	12/31/2035.	2.C PL.....
00206R	MD	1	AT&T Inc Sr Nt 3.550% 09/15/55.....	..	09/09/2021.	Tax Free Exchange.....					3,283,676	3,530,000	3,282,374	.....	.....1,303	1,303	.....	.....3,283,676	.....	.....	.....0	60,569	09/15/2055.	2.B FE.....
004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 CI	..	09/27/2021.	Paydown.....					49,392	49,392	19,776	19,776	.....	.....29,615	29,615	49,392	.....	.....	.....0	146	09/25/2035.	1.D FM.....
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.	..	09/27/2021.	Paydown.....					107,044	107,044	97,945	104,143	.....	.....2,901	2,901	107,044	.....	.....	.....0	773	06/25/2034.	1.A FM.....
01448Y	AB	9	ALESCO Pfd Fdg Ltd ABS Ser 7A CI A1B 0	..	07/21/2021.	Redemption	100.0000.....				3,063,630	3,063,630	2,481,540	2,673,181	.....	.....390,449	390,449	3,063,630	.....	.....	.....0	11,035	07/23/2035.	1.C FE.....
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown.....					17,881	19,208	16,374	15,478	896	896	.....	.....16,374	.....	.....1,507	1,507	777	05/25/2037.	4.B FM.....
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2	..	07/01/2021.	Paydown.....					16,541	16,345	13,933	13,171	763	763	.....	.....13,933	.....	.....2,608	2,608	535	05/25/2037.	5.B FM.....
02376U	AA	3	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption	100.0000.....				16,030	16,030	16,351	.....	.....(321)	(321)	.....	.....16,030	.....	.....	.....0	287	01/15/2028.	2.A FE.....
023772	AB	2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption	100.0000.....				258,306	258,306	245,366	218,819	32,525	6,963	39,488	258,306	.....	.....	.....0	10,332	07/15/2025.	4.B FE.....
02377L	AA	2	American Airlines Inc Secured Ser AA 3...	..	08/15/2021.	Various.....					176,433	176,433	173,502	173,597	.....	.....2,836	2,836	176,433	.....	.....	.....0	5,558	08/15/2033.	2.A FE.....
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Various.....					4,229,891	4,229,891	4,256,189	4,030,536	205,314	(5,959)	199,355	4,229,891	.....	.....	.....0	209,380	01/15/2023.	4.C FE.....
02582J	JF	8	American Express Cr Acct M Tr LBASS Ser	..	07/15/2021.	Paydown.....					3,909,988	3,909,988	3,995,214	3,945,954	.....	.....(35,966)	(35,966)	3,909,988	.....	.....	.....0	69,793	02/15/2024.	1.A FE.....
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR	..	09/01/2021.	Paydown.....					23,056	23,056	24,288	24,082	.....	.....(1,026)	(1,026)	23,056	.....	.....	.....0	588	10/17/2036.	1.A FE.....
02665W	BF	7	American Honda Finance Sr Nt 1.650% 07	..	07/12/2021.	Maturity.....					30,000,000	30,000,000	29,990,100	29,998,912	.....	.....1,088	1,088	30,000,000	.....	.....	.....0	495,000	07/12/2021.	1.G FE.....
02665X	AA	7	American Homes 4 Rent RMBS Ser 2014-SFR3	..	09/01/2021.	Paydown.....					99,859	99,859	100,133	100,147	.....	.....(288)	(288)	99,859	.....	.....	.....0	2,419	12/17/2036.	1.A FE.....
02666B	AA	4	American Homes 4 Rent LBASS Ser 2015-SFR	..	09/01/2021.	Paydown.....					27,300	27,300	29,707	29,438	.....	.....(2,138)	(2,138)	27,300	.....	.....	.....0	672	10/17/2052.	1.A FE.....
02666Q	J7	9	American Honda Fin Corp Sr Nt 3.800% 0	..	09/20/2021.	Maturity.....					15,000,000	15,000,000	15,628,210	15,061,521	.....	.....(61,521)	(61,521)	15,000,000	.....	.....	.....0	570,000	09/20/2021.	1.G FE.....
03072S	ZK	4	Ameriqust Mtg Sec Inc RMBS Ser 2005-X1	..	09/27/2021.	Paydown.....					489,420	489,420	471,372	488,366	.....	.....1,054	1,054	489,420	.....	.....	.....0	4,536	03/25/2035.	1.A FM.....
03215P	DN	6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser	..	09/01/2021.	Paydown.....					1	1	1	1	.....	.....0	.....	.....1	.....	.....	.....0	.....	08/25/2027.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.			..	09/15/2021.	Redemption 100.0000.....	.....	.....68,440	68,440	68,440	68,440	.....	.....	.....	.....0	.....	.....68,440	.....	.....	.....0	2,894	02/15/2025.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			..	09/01/2021.	Paydown.....	.....	.....1,517,330	1,517,330	1,518,832	1,355,877	.....	.....137	.....	.....137	.....	.....1,517,330	.....	.....	.....0	22,893	12/25/2059.	1.A FM.....
03768M AA 5	Apidos CLO CLO Ser 2020-33A A 1.825% 0			..	09/30/2021.	Call 100.0000.....	.....	.....13,000,000	13,000,000	13,000,000	13,000,000	.....	.....	.....	.....0	.....	.....13,000,000	.....	.....	.....0	302,995	07/24/2031.	1.A FE.....
03768M AB 3	Apidos CLO CLO Ser 2020-33A CI B 2.325			..	09/30/2021.	Call 100.0000.....	.....	.....9,000,000	9,000,000	9,000,000	9,000,000	.....	.....	.....	.....0	.....	.....9,000,000	.....	.....	.....0	264,765	07/24/2031.	1.C FE.....
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11			..	09/27/2021.	Paydown.....	.....	.....1,033,311	1,033,311	985,684	1,028,306	.....	.....5,005	.....	.....5,005	.....	.....1,033,311	.....	.....	.....0	7,904	11/25/2034.	1.A FM.....
04018B AA 5	ARES CLO Ltd CLO Ser 2020-55A CI A1 1.			..	07/15/2021.	Paydown.....	.....	.....8,500,000	8,500,000	8,500,000	8,500,000	.....	.....	.....	.....0	.....	.....8,500,000	.....	.....	.....0	123,799	04/15/2031.	1.A FE.....
04018B AC 1	ARES CLO Ltd CLO Ser 2020-55A CI B 2.6			..	07/15/2021.	Paydown.....	.....	.....4,000,000	4,000,000	4,000,000	4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....	.....0	82,525	04/15/2031.	1.C FE.....
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt 4.125%..			..	08/18/2021.	Call 102.0630.....	.....	.....1,275,788	1,250,000	1,196,875	1,213,373	.....	.....4,526	.....	.....4,526	.....	.....1,217,899	.....	.....32,101	32,101	77,780	08/15/2025.	2.C FE.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19			..	09/21/2021.	Paydown.....	.....	.....5,357	5,357	.....	.....	.....	.....5,357	.....	.....5,357	.....	.....5,357	.....	.....	.....0	128	06/21/2029.	1.A FM.....
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20			..	09/27/2021.	Paydown.....	.....	.....343,253	343,253	329,615	338,348	.....	.....4,904	.....	.....4,904	.....	.....343,253	.....	.....	.....0	2,599	11/25/2033.	1.A FM.....
05348E AQ 2	AvalonBay Communities Inc Sr Nt 2.950%			..	09/11/2021.	Call 102.6994.....	.....	.....6,778,160	6,600,000	6,120,048	6,498,223	.....	.....40,478	.....	.....40,478	.....	.....6,538,701	.....	.....61,299	61,299	370,696	09/15/2022.	1.G FE.....
05522R DA 3	Bank of America Credit Card Tr LBASS Ser			..	07/15/2021.	Paydown.....	.....	.....5,004,128	5,004,128	5,100,301	5,044,671	.....	.....(40,543)	.....	.....(40,543)	.....	.....5,004,128	.....	.....	.....0	90,491	12/15/2023.	1.A FE.....
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			..	09/01/2021.	Paydown.....	.....	.....5,791,235	5,791,235	5,893,107	5,797,458	.....	.....(6,222)	.....	.....(6,222)	.....	.....5,791,235	.....	.....	.....0	162,934	09/05/2032.	1.A FM.....
05951G AV 4	Banc of America Funding Corp RMBS Ser 20			..	09/01/2021.	Paydown.....	.....	.....44,336	47,714	42,230	42,806	318	96	.....	.....414	.....	.....43,220	.....	.....1,116	1,116	1,813	03/25/2037.	5.B FM.....
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			..	09/01/2021.	Paydown.....	.....	.....243,741	243,741	251,050	245,963	.....	.....(2,222)	.....	.....(2,222)	.....	.....243,741	.....	.....	.....0	5,497	09/15/2048.	1.A FM.....
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			..	09/01/2021.	Paydown.....	.....	.....203,224	203,224	201,684	202,162	.....	.....1,062	.....	.....1,062	.....	.....203,224	.....	.....	.....0	4,076	06/15/2049.	1.A 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.....
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser			..	09/28/2021.	Paydown.....	.....	.....46,863	46,863	48,061	47,408	.....	.....(545)	.....	.....(545)	.....	.....46,863	.....	.....	.....0	1,071	01/25/2055.	1.A FM.....
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser			..	09/28/2021.	Paydown.....	.....	.....175,831	175,831	176,967	176,412	.....	.....(582)	.....	.....(582)	.....	.....175,831	.....	.....	.....0	3,561	03/28/2057.	1.A FM.....
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser			..	09/28/2021.	Paydown.....	.....	.....995,705	995,705	986,012	990,614	.....	.....5,091	.....	.....5,091	.....	.....995,705	.....	.....	.....0	23,418	05/28/2069.	1.A FM.....
07333B AA 6	Bayview Opport Mast Fund Trust RMBS Ser			..	09/28/2021.	Paydown.....	.....	.....484,693	484,693	491,812	490,899	.....	.....(6,206)	.....	.....(6,206)	.....	.....484,693	.....	.....	.....0	12,881	06/28/2054.	1.A FM.....
07386H NU 1	Bear Stearns Alt- A Tr RMBS Ser 2004-12.			..	09/27/2021.	Paydown.....	.....	.....1,052,696	1,052,696	959,762	1,018,963	.....	.....33,733	.....	.....33,733	.....	.....1,052,696	.....	.....	.....0	7,395	01/25/2035.	1.A FM.....
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI			..	09/27/2021.	Paydown.....	.....	.....14,994	14,994	6,514	6,514	.....	.....	.....	.....0	.....	.....6,514	.....	.....8,480	8,480	43	03/25/2037.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.6

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
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W 2			..	07/21/2021.	Paydown.....		64,913	64,913	64,913	64,913				0		64,913			0	1,097	07/21/2030.	4.B FE.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	08/15/2021.	Redemption 100.0000.....		392,747	392,747	392,747	392,747				0		392,747			0	24,586	02/15/2023.	1.B
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	07/15/2021.	Redemption 100.0000.....		291,434	291,434	291,434	291,434				0		291,434			0	17,428	01/15/2024.	1.B
1248EP BM 4	02/15/26			..	09/01/2021.	Call 102.8750.....		4,612,915	4,484,000	4,499,566	4,493,511		(1,092)		(1,092)		4,492,418		(8,418)	(8,418)	450,010	02/15/2026.	3.B FE.....
12510F AB 0	CCG Receivables Trust LBASS Ser 2019-2 C			..	09/14/2021.	Paydown.....		1,197,323	1,197,323	1,197,202	1,197,256		67		67		1,197,323			0	17,000	03/15/2027.	1.A FE.....
12510G AB 8	CCG Receivables Trust LBASS Ser 2019-1 C			..	09/14/2021.	Paydown.....		1,563,914	1,563,914	1,563,740	1,563,848		66		66		1,563,914			0	29,236	09/14/2026.	1.A FE.....
12553H AA 6	CIM Trust RMBS Ser 2017-7 CI A 3.000%			..	09/01/2021.	Paydown.....		2,038,976	2,038,976	2,057,106	2,044,938		(5,963)		(5,963)		2,038,976			0	40,590	04/25/2057.	1.A FM.....
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			..	09/01/2021.	Paydown.....		93,271	93,271	93,825	93,646		(374)		(374)		93,271			0	3,243	10/20/2032.	1.A FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..			..	09/01/2021.	Paydown.....		63,562	71,443	57,881	57,881				0		57,881		5,681	5,681	2,647	02/25/2037.	1.D FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser..			..	09/01/2021.	Paydown.....		5,835	5,835	5,673	5,796		12		12		5,807		28	28	226	02/25/2022.	1.A FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			..	08/01/2021.	Paydown.....				41,745	13,750		(13,750)		(13,750)					0	4,699	03/10/2047.	1.A FE.....
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C			..	09/01/2021.	Paydown.....		408,031	408,031	420,259	411,508		(3,477)		(3,477)		408,031			0	9,283	07/10/2048.	1.A FM.....
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C			..	09/01/2021.	Paydown.....		768,759	768,759	791,813	775,288		(6,530)		(6,530)		768,759			0	19,229	08/10/2055.	1.A FM.....
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			..	09/01/2021.	Paydown.....		875,908	875,908	902,162	884,889		(8,980)		(8,980)		875,908			0	20,518	02/10/2049.	1.A FM.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20			..	09/01/2021.	Paydown.....		480,814	480,814	480,748	480,446		367		367		480,814			0	10,291	07/25/2058.	1.A FM.....
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C			..	09/01/2021.	Paydown.....		1,145,087	1,145,087	1,179,405	1,156,078		(10,991)		(10,991)		1,145,087			0	25,912	10/10/2058.	1.A FM.....
126405 AA 7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4			..	09/01/2021.	Paydown.....		1,045,203	1,045,203	1,078,733	1,081,282		(36,079)		(36,079)		1,045,203			0	13,639	01/25/2060.	1.A FE.....
126410 LM 9	CSX Transportation Inc Co Gtd Nt 6.251..			..	07/15/2021.	Various.....		85,745	85,745	85,745	85,745				0		85,745			0	5,360	01/15/2023.	1.E FE.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen			..	09/15/2021.	Redemption 100.0000.....		41,091	41,091	41,091	41,091				0		41,091			0	1,852	07/15/2022.	2.B
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12			..	07/10/2021.	Various.....		36,376	36,376	41,858	39,329		(2,953)		(2,953)		36,376			0	1,281	12/10/2028.	2.B
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12			..	09/10/2021.	Various.....		73,302	73,302	84,349	79,252		(5,950)		(5,950)		73,302			0	3,134	12/10/2028.	2.B FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01			..	07/10/2021.	Various.....		61,348	61,348	61,897	61,755		(407)		(407)		61,348			0	2,485	01/10/2030.	2.B
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01			..	09/10/2021.	Various.....		123,762	123,762	124,870	124,583		(821)		(821)		123,762			0	6,088	01/10/2030.	2.B FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			..	07/10/2021.	Various.....		16,960	16,960	21,925	19,933		(2,972)		(2,972)		16,960			0	743	01/10/2032.	2.B

SCHEDULE D - PART 4

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

QE05.7

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
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2021.	Various.....			34,240	34,240	44,263	40,240	.....	.....(6,000)	.....	.....(6,000)	.....	.....34,240	.....	.....	.....0	1,821	01/10/2032.	2.B FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	07/10/2021.	Redemption 100.0000.....			30,694	30,694	30,694	30,694	.....	.....	.....	.....0	.....	.....30,694	.....	.....0	0	842	01/10/2036.	2.B S.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	09/10/2021.	Redemption 100.0000.....			61,749	61,749	61,749	61,749	.....	.....	.....	.....0	.....	.....61,749	.....	.....0	0	2,058	01/10/2036.	2.B FE.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 0.354%	..	09/15/2021.	Paydown.....			23,379	23,379	9,750	9,750	.....	.....13,630	.....	.....13,630	.....	.....23,379	.....	.....0	0	61	03/15/2034.	1.A FM.....
12667G AX 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/25/2021.	Paydown.....			119,992	119,133	96,509	96,509	.....	.....	.....	.....0	.....	.....96,509	.....	.....23,483	23,483	114	05/25/2035.	1.D FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown.....			106,585	106,585	105,636	95,581	10,101	903	.....	.....11,004	.....	.....106,585	.....	.....0	0	3,927	09/25/2035.	4.B FM.....
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown.....			187,889	189,407	177,295	177,295	.....	.....	.....	.....0	.....	.....177,295	.....	.....10,594	10,594	1,932	08/25/2035.	5.B FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 0.23	..	09/15/2021.	Paydown.....			45,737	45,737	15,834	15,834	.....	.....29,903	.....	.....29,903	.....	.....45,737	.....	.....0	0	80	11/15/2036.	1.D FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown.....			3,073	2,731	2,285	2,227	58	.....	.....	.....58	.....	.....2,285	.....	.....788	788	139	12/25/2035.	2.B FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	08/01/2021.	Paydown.....			17,772	21,146	17,691	17,242	449	.....	.....	.....449	.....	.....17,691	.....	.....81	81	729	12/25/2035.	3.B FM.....
12668F AB 0	CWABS Inc RMBS Ser 2006-I CI 2A 0.224%	..	09/15/2021.	Paydown.....			15,650	15,650	14,804	14,920	.....	.....730	.....	.....730	.....	.....15,650	.....	.....0	0	26	01/15/2037.	1.A FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500	..	09/01/2021.	Paydown.....			23,659	23,659	23,027	22,243	1,081	335	.....	.....1,416	.....	.....23,659	.....	.....0	0	945	12/25/2035.	4.B FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 2.6	..	09/01/2021.	Paydown.....			140,032	140,244	105,429	105,429	.....	.....	.....	.....0	.....	.....105,429	.....	.....34,604	34,604	2,325	03/20/2036.	1.D FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 2.683	..	09/01/2021.	Paydown.....			84,519	84,519	82,941	83,586	.....	.....933	.....	.....933	.....	.....84,519	.....	.....0	0	1,553	08/25/2034.	1.A FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	09/01/2021.	Paydown.....			9,758	7,740	7,618	6,269	1,397	14	.....	.....1,411	.....	.....7,681	.....	.....2,077	2,077	470	08/25/2035.	1.D FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	08/01/2021.	Paydown.....			31,425	31,007	30,518	25,114	5,599	42	.....	.....5,641	.....	.....30,754	.....	.....671	671	1,128	08/25/2035.	3.B FM.....
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva) 3.	..	09/15/2021.	Redemption 100.0000.....			128,862	128,862	128,862	128,862	.....	.....	.....	.....0	.....	.....128,862	.....	.....0	0	3,099	12/15/2028.	1.B
12722* AA 0	CTL 2019-22 Tr (BU-Sydney) Sr Nt 2.780	..	09/15/2021.	Redemption 100.0000.....			381,531	381,531	381,531	381,531	.....	.....	.....	.....0	.....	.....381,531	.....	.....0	0	7,075	06/15/2027.	1.D
14317X AA 4	A1	..	07/20/2021.	Paydown.....			2,650,000	2,650,000	2,650,000	2,650,000	.....	.....	.....	.....0	.....	.....2,650,000	.....	.....0	0	44,438	07/20/2031.	1.A FE.....
14317X AC 0	A2	..	07/20/2021.	Paydown.....			3,500,000	3,500,000	3,500,000	3,500,000	.....	.....	.....	.....0	.....	.....3,500,000	.....	.....0	0	76,494	07/20/2031.	1.C FE.....
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A CI A 1	..	08/03/2021.	Redemption 100.0000.....			20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	.....20,000,000	.....	.....0	0	359,229	07/17/2031.	1.A FE.....
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A CI B1	..	08/03/2021.	Redemption 100.0000.....			5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....0	0	114,598	07/17/2031.	1.C FE.....
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A CI A1	..	09/02/2021.	Call 100.0000.....			13,000,000	13,000,000	13,000,000	13,000,000	.....	.....	.....	.....0	.....	.....13,000,000	.....	.....0	0	166,447	10/17/2030.	1.A FE.....
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005	..	09/27/2021.	Paydown.....			269,603	269,603	248,414	268,172	.....	.....1,431	.....	.....1,431	.....	.....269,603	.....	.....0	0	1,300	03/25/2035.	1.A FM.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 0.	..	09/27/2021.	Paydown.....			28,906	26,264	20,102	21,705	.....	.....330	.....	.....330	.....	.....22,035	.....	.....6,871	6,871	83	09/25/2036.	1.A FM.....
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3	..	09/27/2021.	Paydown.....			341,514	341,514	328,746	333,095	.....	.....8,419	.....	.....8,419	.....	.....341,514	.....	.....0	0	2,484	07/25/2034.	1.A FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3	..	09/01/2021.	Paydown.....			6	6	5	4	1	.....	.....	.....1	.....	.....6	.....	.....1	1	.....	07/25/2037.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.8

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17307G	YH	5	Citigroup Mtg Loan Trust RMBS Ser 2005-5	..	09/01/2021.	Paydown.....		91,321	93,885	86,762					0		86,762		4,559	4,559	930	08/25/2035.	1.D FM.....
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl	..	09/01/2021.	Paydown.....		1,729,967	1,729,967	1,738,695	1,737,265		(7,298)		(7,298)		1,729,967		0	0	42,197	06/25/2058.	1.A FM.....
17324V	AH	7	P	..	09/01/2021.	Paydown.....		375,621	375,621	381,722	379,028		(3,406)		(3,406)		375,621		0	0	9,467	09/25/2042.	1.A FM.....
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser..	..	09/01/2021.	Paydown.....		1,646,615	1,646,615	1,633,321	1,634,494		12,121		12,121		1,646,615		0	0	32,772	09/25/2064.	1.A FM.....
			Citigroup Mtg Ln Tr RMBS Ser 2018-RP3	..	09/01/2021.	Paydown.....		2,521,679	2,521,679	2,516,966	2,521,882		(204)		(204)		2,521,679		0	0	55,767	03/25/2061.	1.A FM.....
17327R	AA	8	Cl	..	09/01/2021.	Paydown.....		470,488	470,488	480,780	479,427		(8,940)		(8,940)		470,488		0	0	10,740	01/25/2066.	1.A FM.....
18449E	AE	0	Clean Harbors Inc Term Ln Nt 1 1.834%..	..	09/30/2021.	Redemption 100.0000.....		15,089	15,089	15,086			2		2		15,089		0	0	48	06/30/2024.	3.A FE.....
212168	AA	6	Continental Wind Sr Nt 6.000% 02/28/33..	..	08/31/2021.	Redemption 100.0000.....		267,190	267,190	267,190	267,190				0		267,190		0	0	16,031	02/28/2033.	2.B FE.....
233331	AS	6	DTE Energy Co Sr Nt 3.500% 06/01/24....	..	07/07/2021.	Various.....		8,399,838	7,750,000	7,808,826	7,776,029		(3,744)		(3,744)		7,772,285		(22,285)	(22,285)	812,588	06/01/2024.	2.B FE.....
233851	AF	1	Daimler Fin NA LLC Co Gtd Nt 3.875% 09..	..	09/15/2021.	Maturity.....		5,000,000	5,000,000	5,065,950	5,035,273		(35,273)		(35,273)		5,000,000		0	0	193,750	09/15/2021.	1.G FE.....
			Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	09/01/2021.	Paydown.....		789	789	789	788		1		1		789		0	0	31	09/25/2033.	1.A FM.....
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	09/01/2021.	Paydown.....		1,923	1,923	1,922	1,953		(30)		(30)		1,923		0	0	63	12/25/2033.	1.A FM.....
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	09/01/2021.	Paydown.....		2,547	2,547	2,546	2,559		(13)		(13)		2,547		0	0	89	01/25/2034.	1.A FM.....
254683	CG	8	Discover Card Mstr Tr LBASS Ser 2018-AA	..	07/15/2021.	Paydown.....		284,944	284,944	291,756	287,893		(2,949)		(2,949)		284,944		0	0	5,169	01/16/2024.	1.A FE.....
			Discovery Communications Nt 3.300% 05/..	..	08/01/2021.	Call 102.3551.....		1,023,551	1,000,000	943,520	990,312		3,739		3,739		994,051		5,949	5,949	47,017	05/15/2022.	2.C FE.....
25746U	CJ	6	Dominion Resources Inc Sr Nt 2.000% 08..	..	07/15/2021.	Call 100.0000.....		7,000,000	7,000,000	6,989,990	6,998,705		1,116		1,116		6,999,821		179	179	128,333	08/15/2021.	2.B FE.....
26245X	AA	5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A...	..	07/19/2021.	Paydown.....		3,300,000	3,300,000	3,300,000	3,300,000				0		3,300,000		0	0	55,710	07/17/2030.	1.A FE.....
26245X	AC	1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B...	..	07/17/2021.	Paydown.....		50,000	50,000	50,000	50,000				0		50,000		0	0	1,093	07/17/2030.	1.C FE.....
278865	AU	4	Ecolab Inc Sr Nt 3.250% 01/14/23.....	..	09/08/2021.	Call 103.9426.....		2,598,566	2,500,000	2,546,575	2,515,550		(5,605)		(5,605)		2,509,945		(9,945)	(9,945)	192,004	01/14/2023.	2.A FE.....
292505	AJ	3	EnCana Corp Sr Nt 3.900% 11/15/21.....	..	08/16/2021.	Various.....		21,200,000	21,200,000	21,204,886	18,297,804		1,279		1,279		21,199,920		80	80	565,847	11/15/2021.	3.A FE.....
30259M	AA	4	FCI Funding LLC US Tax Lien Ser 2019-1A	..	09/15/2021.	Paydown.....		244,198	244,198	244,156	244,171		27		27		244,198		0	0	6,013	02/18/2031.	1.A FE.....
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A Cl A	..	09/17/2021.	Paydown.....		1,138,121	1,138,121	1,138,071			50		50		1,138,121		0	0	3,575	04/15/2033.	1.A FE.....
			Fedex Corp ABS PTC Ser 1998-1A	..	07/15/2021.	Paydown.....		7,574	7,574	7,538	7,575		(1)		(1)		7,574		0	0	509	07/15/2023.	2.A FE.....
32027N	RE	3	First Franklin Mtg Ln RMBS Ser 2005-FF4.	..	09/27/2021.	Paydown.....		1,286,044	1,286,044	1,135,737	1,261,374		24,670		24,670		1,286,044		0	0	8,469	05/25/2035.	1.A FM.....
			First Horizon Mtg PT Tr RMBS Ser 2006-AR	..	09/01/2021.	Paydown.....		35,400	35,548	31,956	28,966	2,989			2,989		31,956		3,444	3,444	666	11/25/2036.	1.D FM.....
			FirstKey Homes RMBS Ser 2020-SFR2 Cl A	..	09/17/2021.	Paydown.....		7,846	7,846	7,844	7,254		2		2		7,846		0	0	63	10/19/2037.	1.A FE.....
34964M	AA	2	FortiFi RMBS Ser 2021-1A Cl A 1.970% 0	..	09/20/2021.	Paydown.....		764,684	764,684	764,640			43		43		764,684		0	0	5,349	03/20/2057.	1.A FE.....
			Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	09/27/2021.	Paydown.....		61,174	61,174	2,379	2,379				0		2,379		58,795	58,795	102	08/25/2036.	1.D FM.....
			GS Mortgage Securities Trust CMBS Ser 20	..	09/01/2021.	Paydown.....		1,166,561	1,166,561	1,201,485	1,170,800		(4,239)		(4,239)		1,166,561		0	0	20,790	06/10/2046.	1.A FM.....
			GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown.....		3,912	3,912	3,911	3,909		3		3		3,912		0	0	111	11/25/2033.	1.A FM.....
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown.....		13,467	13,467	12,798	13,256		211		211		13,467		0	0	447	06/25/2035.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
375558 AU 7	Gilead Sciences Inc Sr Nt 4.400% 12/01/2011		F o r e i g n	09/01/2021.	Various.....		19,510,000	19,510,000	20,797,320	17,939,847		(113,914)		(113,914)		19,556,649		(46,649)	(46,649)	605,880	12/01/2021.	2.A FE.....	
38081E AA 9	Golden Bear LBASS Ser 2016-1A Cl A 3.7			09/20/2021.	Paydown.....		909,918	909,918	909,634	909,667		251			251		909,918			0	34,122	09/20/2047.	1.A FE.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A 3.1			09/20/2021.	Paydown.....		1,001,780	1,001,780	971,913	975,574		26,206			26,206		1,001,780			0	31,656	09/20/2047.	1.A FE.....
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A Cl A			09/03/2021.	Redemption 100.0000		8,250,000	8,250,000	8,250,000	8,250,000					0		8,250,000			0	151,993	07/20/2031.	1.A FE.....
38136N AC 0	B1			09/03/2021.	Redemption 100.0000		3,750,000	3,750,000	3,750,000	3,750,000					0		3,750,000			0	90,801	07/20/2031.	1.C FE.....
38217T AA 3	Goodgreen Trust LBASS Ser 2020-1A Cl A			09/15/2021.	Paydown.....		617,857	617,857	617,548	617,539		318			318		617,857			0	8,324	04/15/2055.	1.A FE.....
38217U AA 0	Goodgreen Trust LBASS Ser 2021-1A Cl A			09/15/2021.	Paydown.....		696,409	696,409	700,921			(4,512)			(4,512)		696,409			0	978	10/20/2056.	1.A FE.....
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A			09/15/2021.	Paydown.....		281,911	281,911	281,780	281,805		106			106		281,911			0	5,508	10/15/2052.	1.A FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A			09/15/2021.	Paydown.....		525,429	525,429	533,269	532,895		(7,466)			(7,466)		525,429			0	10,531	10/15/2054.	1.C FE.....
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27			08/12/2021.	JP Morgan Securities LLC.....		9,048,535	8,732,000	9,143,355	9,115,745		(49,267)			(49,267)		9,066,478		(17,943)	(17,943)	281,425	06/15/2027.	3.C FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			09/20/2021.	Paydown.....		111,704	80,285	15,254	15,254					0		15,254		96,450	96,450	789	06/21/2037.	1.D FM.....
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl....			07/15/2021.	Redemption 100.0000		306,093	306,093	304,504	272,575	32,277	1,241			33,518		306,093			0	11,938	01/15/2026.	4.B FE.....
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A 7.37.			09/15/2021.	Redemption 100.0000		160,684	160,684	182,577			(21,893)			(21,893)		160,684			0	5,925	09/15/2027.	1.G FE.....
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl			09/20/2021.	Paydown.....		782,855	782,855	787,199	786,545		(3,690)			(3,690)		782,855			0	25,221	09/21/2040.	1.A FE.....
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl			09/20/2021.	Paydown.....		686,975	686,975	688,231	687,906		(931)			(931)		686,975			0	27,410	09/21/2040.	1.A FE.....
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl			09/20/2021.	Paydown.....		730,542	730,542	732,271	731,717		(1,175)			(1,175)		730,542			0	34,701	09/20/2038.	1.A FE.....
42770U AA 1	CL			09/20/2021.	Paydown.....		408,589	408,589	408,542	408,555		34			34		408,589			0	13,728	09/20/2040.	1.A FE.....
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl			09/20/2021.	Paydown.....		481,540	481,540	481,524	481,526		14			14		481,540			0	12,353	09/20/2041.	1.A FE.....
428236 BV 4	Hewlett-Packard Co Sr Nt 4.650% 12/09/..			07/07/2021.	Call 101.7654		5,088,272	5,000,000	4,996,820	4,999,638		197			197		4,999,834		166	166	222,606	12/09/2021.	2.B FE.....
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl			09/27/2021.	Paydown.....		981,951	981,951	927,483	961,594		20,357			20,357		981,951			0	3,727	04/25/2036.	1.A FM.....
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl			09/27/2021.	Paydown.....		14,290	14,290	13,211	13,211		1,079			1,079		14,290			0	58	03/25/2035.	1.D FM.....
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-			09/01/2021.	Paydown.....		37,705	45,698	27,765	27,765					0		27,765		9,940	9,940	895	09/25/2037.	1.D FM.....
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1 0.			08/25/2021.	Paydown.....		8,108	8,108	8,123	8,113		(5)			(5)		8,108			0	44	10/25/2034.	1.A FM.....
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1 0.			09/27/2021.	Paydown.....		18,063	18,063	18,109	18,092		(28)			(28)		18,063			0	101	01/25/2035.	1.A FM.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S			09/28/2021.	Redemption 100.0000		17,694,850	17,694,850	17,694,850	17,694,850					0		17,694,850			0	887,198	10/25/2056.	1.G FE.....
45256H AE 8	Impact Funding LLC CMBS Ctf Tranche D.			09/01/2021.	Paydown.....		62,972	62,972	64,738	62,861		111			111		62,972			0	2,030	11/25/2031.	1.B FE.....
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			09/01/2021.	Paydown.....		396,886	396,886	397,100	396,856		30			30		396,886			0	14,811	01/25/2051.	1.A FM.....
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C			09/17/2021.	Paydown.....		10,983	10,983	10,853	10,919		65			65		10,983			0	76	06/17/2037.	1.A FE.....
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			08/01/2021.	Paydown.....		2,951	2,951	2,938	2,651	289	1			290		2,941		11	11	57	04/25/2036.	1.D FM.....
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			09/01/2021.	Paydown.....		3,201	3,201	3,187	2,875	314	5			319		3,195		7	7	75	04/25/2036.	3.B FM.....
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 Cl 2A3			07/01/2021.	Paydown.....		37,657	37,657	35,437	36,424		266			266		36,689		968	968	1,318	08/25/2022.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	09/01/2021.	Paydown.....		463,170	463,170	467,800	463,466	.....	.....(296)	.....	.....(296)	.....	.....463,170	.....	.....	......0	10,522	01/15/2046.	1.A FM.....
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		..	09/01/2021.	Paydown.....		235,063	235,063	241,937	236,439	.....	.....(329)	.....	.....(329)	.....	.....236,110	.....	.....(1,047)	(1,047)	5,598	04/15/2047.	1.A FM.....
478375 AF 5	Johnson Control Intl plc Sr Nt 3.750%.....		..	09/01/2021.	Call 100.0000.....		192,000	192,000	197,364	192,816	.....	.....(816)	.....	.....(816)	.....	.....192,000	.....	.....	......0	5,400	12/01/2021.	2.B FE.....
50077L AK 2	Kraft Heinz Foods Co Sr Nt 3.950% 07/1..		..	07/14/2021.	Call 111.6430.....		11,164,300	10,000,000	10,053,584	10,029,745	.....	.....(3,243)	.....	.....(3,243)	.....	.....10,026,502	.....	.....(26,502)	(26,502)	1,558,203	07/15/2025.	3.A FE.....
513075 BX 8	Lamar Media Corp Sr Nt 3.625% 01/15/31..		..	09/08/2021.	Tax Free Exchange.....		242,822	250,000	242,680	.....	.....	.....142	.....	.....142	.....	.....242,822	.....	.....	......0	3,600	01/15/2031.	4.A FE.....
52736R BG 6	Levi Strauss & Co Sr Nt 5.000% 05/01/2... ..		..	09/30/2021.	Call 101.6670.....		2,189,907	2,154,000	2,086,703	2,119,970	.....	.....5,301	.....	.....5,301	.....	.....2,125,272	.....	.....28,728	28,728	134,333	05/01/2025.	3.A FE.....
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2		..	09/27/2021.	Paydown.....		558,703	558,703	530,244	553,072	.....	.....5,631	.....	.....5,631	.....	.....558,703	.....	.....	......0	3,224	08/25/2035.	1.A FM.....
55396# AA 0	Mankato Energy Center LLC Sr Sec Nt 2.. ..		..	09/30/2021.	Redemption 100.0000.....		427,289	427,289	427,289	427,289	.....	.....	.....	......0	.....	.....427,289	.....	.....	......0	9,294	05/31/2039.	2.B PL.....
55955E AA 6	1.68		..	09/22/2021.	Redemption 100.0000.....		11,500,000	11,500,000	11,500,000	11,500,000	.....	.....	.....	......0	.....	.....11,500,000	.....	.....	......0	222,091	07/20/2033.	1.A FE.....
55955E AE 8	Magnetite CLO Ltd CLO Ser 2020-27A CI B		..	09/22/2021.	Redemption 100.0000.....		1,950,000	1,950,000	1,950,000	1,950,000	.....	.....	.....	......0	.....	.....1,950,000	.....	.....	......0	48,438	07/20/2033.	1.C FE.....
589929 5F 1	Merill Lynch Mtg Investors RMBS Ser 200		..	09/27/2021.	Paydown.....		672,147	672,147	617,309	651,022	.....	.....21,125	.....	.....21,125	.....	.....672,147	.....	.....	......0	3,957	07/25/2034.	1.A FM.....
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-..		..	09/01/2021.	Paydown.....		373,586	373,586	362,318	364,996	.....	.....8,590	.....	.....8,590	.....	.....373,586	.....	.....	......0	7,404	04/25/2055.	1.A FM.....
59166D AA 5	Metlife Securitization Trust RMBS Ser 20... ..		..	09/01/2021.	Paydown.....		849,599	849,599	851,159	850,014	.....	.....(415)	.....	.....(415)	.....	.....849,599	.....	.....	......0	20,120	03/25/2057.	1.A FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20... ..		..	09/01/2021.	Paydown.....		312,298	312,298	316,744	315,845	.....	.....(3,547)	.....	.....(3,547)	.....	.....312,298	.....	.....	......0	7,800	04/25/2058.	1.A FM.....
594918 BP 8	Microsoft Corp Sr Nt 1.550% 08/08/21.....		..	07/08/2021.	Various.....		8,000,000	8,000,000	7,979,449	7,996,845	.....	.....2,706	.....	.....2,706	.....	.....7,999,551	.....	.....449	449	113,667	08/08/2021.	1.A FE.....
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28..		..	09/15/2021.	Paydown.....		263,585	263,585	221,644	221,644	.....	.....41,941	.....	.....41,941	.....	.....263,585	.....	.....	......0	10,246	02/15/2036.	4.B FE.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%..		..	09/15/2021.	Paydown.....		69,362	69,362	69,361	69,362	.....	.....1	.....	.....1	.....	.....69,362	.....	.....	......0	2,597	07/15/2038.	4.B FE.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		..	09/01/2021.	Paydown.....		954,701	954,701	969,430	967,560	.....	.....(12,858)	.....	.....(12,858)	.....	.....954,701	.....	.....	......0	21,963	04/25/2066.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	09/01/2021.	Paydown.....		833,269	833,269	828,704	726,899	.....	.....4,195	.....	.....4,195	.....	.....833,269	.....	.....	......0	13,334	07/25/2059.	1.A FM.....
60700K AA 0	MMAF Equipment Finance LLC ABS Ser 2020-		..	07/14/2021.	Paydown.....		134,804	134,804	134,804	134,804	.....	.....	.....	......0	.....	.....134,804	.....	.....	......0	182	10/14/2021.	1.D FE.....
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		..	09/27/2021.	Paydown.....		111,410	111,410	102,497	107,183	.....	.....4,227	.....	.....4,227	.....	.....111,410	.....	.....	......0	703	08/25/2034.	1.A FM.....
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1		..	09/27/2021.	Paydown.....		77,760	77,760	15,482	15,482	.....	.....62,278	.....	.....62,278	.....	.....77,760	.....	.....	......0	590	08/25/2036.	1.D FM.....
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		..	09/01/2021.	Paydown.....		185,220	185,220	183,741	184,419	.....	.....802	.....	.....802	.....	.....185,220	.....	.....	......0	5,022	12/15/2048.	1.A FM.....
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9		..	09/01/2021.	Paydown.....		378,161	378,161	363,109	375,419	.....	.....2,742	.....	.....2,742	.....	.....378,161	.....	.....	......0	7,680	05/15/2046.	1.A FM.....
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10		..	09/01/2021.	Paydown.....		1,337,551	1,337,551	1,377,658	1,342,236	.....	.....(4,685)	.....	.....(4,685)	.....	.....1,337,551	.....	.....	......0	34,820	07/15/2046.	1.A FM.....
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		..	09/01/2021.	Paydown.....		1,975,333	1,975,333	2,034,532	1,983,334	.....	.....(8,001)	.....	.....(8,001)	.....	.....1,975,333	.....	.....	......0	51,172	08/15/2046.	1.A FM.....
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 CI		..	09/01/2021.	Paydown.....		958,837	958,837	957,533	957,424	.....	.....1,413	.....	.....1,413	.....	.....958,837	.....	.....	......0	20,576	02/15/2048.	1.A FM.....
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 CI		..	09/01/2021.	Paydown.....		.....	.....	.....37,712	33,770	.....	.....(33,770)	.....	.....(33,770)	.....	.....	.....	.....	......0	8,630	02/15/2048.	1.B FE.....

SCHEDULE D - PART 4

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

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21		..	09/01/2021.	Paydown.....		336,444	336,444	338,695		.....	.....(2,252)	.....	.....(2,252)	.....	.....336,444	.....	.....	.....0	1,653	03/15/2048.	1.A FM.....
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24		..	09/01/2021.	Paydown.....		1,736,505	1,736,505	1,788,240	1,752,206	.....	.....(15,701)	.....	.....(15,701)	.....	.....1,736,505	.....	.....	.....0	40,165	08/15/2047.	1.A FM.....
61766L BQ 1	Morgan Stanley BAML Tr CMBS Ser 2016-C28		..	09/01/2021.	Paydown.....		981,994	981,994	1,011,440	991,147	.....	.....(9,153)	.....	.....(9,153)	.....	.....981,994	.....	.....	.....0	21,736	04/15/2025.	1.A FM.....
61773* AA 5	Morongo Transmission LLC Sr Nt 3.320%		..	09/30/2021.	Redemption 100.0000.....		62,313	62,313	62,313		.....	.....	.....	.....0	.....	.....62,313	.....	.....	.....0	448	07/12/2051.	1.G PL.....
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser		..	07/15/2021.	Paydown.....		2,600,000	2,600,000	2,606,393		.....	.....(6,393)	.....	.....(6,393)	.....	.....2,600,000	.....	.....	.....0	8,782	10/15/2052.	1.A FE.....
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser		..	07/15/2021.	Paydown.....		320,000	320,000	320,930		.....	.....(930)	.....	.....(930)	.....	.....320,000	.....	.....	.....0	1,549	10/15/2052.	1.C FE.....
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser		..	09/25/2021.	Paydown.....		552,987	552,987	466,928	531,848	.....	.....21,139	.....	.....21,139	.....	.....552,987	.....	.....	.....0	1,235	03/25/2037.	1.A FM.....
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	09/01/2021.	Paydown.....		63,895	63,895	65,293	65,221	.....	.....(1,325)	.....	.....(1,325)	.....	.....63,895	.....	.....	.....0	1,622	01/25/2054.	1.A FE.....
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-		..	09/01/2021.	Paydown.....		1,427,423	1,427,423	1,553,975	1,548,680	.....	.....(121,257)	.....	.....(121,257)	.....	.....1,427,423	.....	.....	.....0	42,545	03/25/2036.	1.A FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....		1,538,146	1,538,146	1,573,471	1,569,310	.....	.....(31,164)	.....	.....(31,164)	.....	.....1,538,146	.....	.....	.....0	36,192	09/25/2059.	1.A FM.....
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		..	09/01/2021.	Paydown.....		378,157	378,157	381,610	380,731	.....	.....(2,574)	.....	.....(2,574)	.....	.....378,157	.....	.....	.....0	9,985	04/25/2057.	1.A FM.....
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-		..	09/01/2021.	Paydown.....		350,132	350,132	355,603	355,047	.....	.....(4,915)	.....	.....(4,915)	.....	.....350,132	.....	.....	.....0	6,389	11/25/2059.	1.A FM.....
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	09/01/2021.	Paydown.....		94,413	94,413	96,308	96,199	.....	.....(1,786)	.....	.....(1,786)	.....	.....94,413	.....	.....	.....0	2,349	11/25/2054.	1.C FE.....
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-		..	09/01/2021.	Paydown.....		218,150	218,150	220,434	219,875	.....	.....(1,725)	.....	.....(1,725)	.....	.....218,150	.....	.....	.....0	4,777	09/25/2056.	1.A FM.....
64829K BW 9	New Residential Mtg Ln Tr RMBS Ser 2017-		..	09/01/2021.	Paydown.....		149,961	149,961	149,211	149,242	.....	.....719	.....	.....719	.....	.....149,961	.....	.....	.....0	4,043	03/25/2057.	1.A FM.....
64829L AA 6	New Residential Mtg Ln Tr RMBS Ser 2016-		..	09/01/2021.	Paydown.....		94,983	94,983	95,696	95,646	.....	.....(662)	.....	.....(662)	.....	.....94,983	.....	.....	.....0	2,360	11/25/2056.	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.....
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-		..	09/01/2021.	Paydown.....		88,867	88,867	83,980	84,488	.....	.....4,380	.....	.....4,380	.....	.....88,867	.....	.....	.....0	2,280	08/27/2057.	1.A FM.....
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....		214,210	214,210	214,982	214,836	.....	.....(627)	.....	.....(627)	.....	.....214,210	.....	.....	.....0	5,723	09/25/2057.	1.A FM.....
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....		758,506	758,506	785,527	781,637	.....	.....(23,131)	.....	.....(23,131)	.....	.....758,506	.....	.....	.....0	21,581	12/25/2057.	1.A FM.....
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		..	09/01/2021.	Paydown.....		1,038,109	1,038,109	1,065,358	942,886	.....	.....(24,129)	.....	.....(24,129)	.....	.....1,038,109	.....	.....	.....0	25,291	12/25/2057.	1.A FM.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....		1,690,312	1,690,312	1,721,061	1,714,970	.....	.....(24,658)	.....	.....(24,658)	.....	.....1,690,312	.....	.....	.....0	33,183	02/25/2049.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.12

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
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		..	09/01/2021.	Paydown.....		817,204	817,204	874,375	866,475	.....	.....(49,271)	.....	.....(49,271)	.....	.....817,204	.....	.....	......0	24,701	05/25/2058.	1.A FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....		662,963	662,963	680,832	641,886	.....	.....21,077	.....	.....21,077	.....	.....662,963	.....	.....	......0	19,263	08/25/2059.	1.A FM.....
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-		..	09/01/2021.	Paydown.....		618,891	618,891	636,509	634,416	.....	.....(15,525)	.....	.....(15,525)	.....	.....618,891	.....	.....	......0	14,395	10/25/2059.	1.A FM.....
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....		744,199	744,199	764,727	760,677	.....	.....(16,479)	.....	.....(16,479)	.....	.....744,199	.....	.....	......0	16,233	12/25/2058.	1.A FM.....
64952W CJ 0	New York Life Global Fdg Sec Nt 1.700%		..	09/14/2021.	Maturity.....		20,000,000	20,000,000	19,961,800	19,994,464	.....	.....5,536	.....	.....5,536	.....	.....20,000,000	.....	.....	......0	340,000	09/14/2021.	1.A FE.....
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt 1.9.		..	09/14/2021.	Maturity.....		10,000,000	10,000,000	9,981,000	9,997,235	.....	.....2,765	.....	.....2,765	.....	.....10,000,000	.....	.....	......0	190,000	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.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		..	09/07/2021.	Redemption 100.0000.....		196,787	196,787	196,787	196,787	.....	.....	.....	......0	.....	.....196,787	.....	.....	......0	8,531	11/07/2023.	1.B
68268X AA 9	OneMain Direct Auto Rec Tr LBASS Ser 201		..	09/14/2021.	Paydown.....		2,654,427	2,654,427	2,653,821	2,654,333	.....	......94	.....	......94	.....	.....2,654,427	.....	.....	......0	60,239	12/16/2024.	1.A FE.....
69352P AD 5	PPL Capital Funding Inc Sr Nt 4.200% 0..		..	07/15/2021.	Call 103.3520.....		13,435,760	13,000,000	13,153,880	13,039,544	.....	.....(14,356)	.....	.....(14,356)	.....	.....13,025,189	.....	.....(25,189)	(25,189)	754,260	06/15/2022.	2.A FE.....
69352P AE 3	PPL Capital Funding Inc Sr Nt 3.500% 1..		..	07/15/2021.	Call 104.1940.....		1,302,425	1,250,000	1,326,063	1,311,099	.....	.....(19,576)	.....	.....(19,576)	.....	.....1,291,523	.....	.....(41,523)	(41,523)	79,647	12/01/2022.	2.A FE.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-		..	09/27/2021.	Paydown.....		259,271	259,271	249,062	257,552	.....	.....1,719	.....	.....1,719	.....	.....259,271	.....	.....	......0	1,963	10/25/2034.	1.A FM.....
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-		..	09/27/2021.	Paydown.....		802,008	802,008	772,184	794,896	.....	.....7,113	.....	.....7,113	.....	.....802,008	.....	.....	......0	9,510	12/25/2034.	1.A FM.....
70163# AA 0	Parliament Funding (Owl Rock) Nt 2.896..		..	08/26/2021.	Redemption 100.0000.....		1,280,000	1,280,000	1,280,000	1,043,361	.....	.....	.....	......0	.....	.....1,280,000	.....	.....	......0	29,002	07/15/2030.	2.B PL.....
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A		..	09/15/2021.	Redemption 100.0000.....		241,381	241,381	243,192	242,754	.....	.....(1,373)	.....	.....(1,373)	.....	.....241,381	.....	.....	......0	5,588	01/15/2032.	1.C
73019# AA 0	PNC Equip Finc LLC LBASS Priv PI Nt Ser		..	09/13/2021.	Redemption 100.0000.....		290,287	290,287	290,287	290,287	.....	......0	.....	......0	.....	.....290,287	.....	.....	......0	8,709	09/13/2027.	1.D
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser		..	09/13/2021.	Redemption 100.0000.....		209,713	209,713	209,713	209,713	.....	......0	.....	......0	.....	.....209,713	.....	.....	......0	6,291	09/13/2027.	1.D
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	09/23/2021.	Paydown.....		16,529	16,529	918	918	.....	.....15,611	.....	.....15,611	.....	.....16,529	.....	.....	......0	102	03/23/2035.	3.B FE.....
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt.		..	09/23/2021.	Redemption 100.0000.....		73,804	73,804	56,460	61,661	.....	.....12,142	.....	.....12,142	.....	.....73,804	.....	.....	......0	324	06/23/2035.	1.C FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..		..	09/22/2021.	Paydown.....		14,622	14,622	9,977	11,301	.....	.....3,321	.....	.....3,321	.....	.....14,622	.....	.....	......0	80	12/22/2035.	1.C FE.....
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C		..	09/23/2021.	Paydown.....		9	9	6	7	.....	......2	.....	......2	.....	......9	.....	.....	......0	.....	09/23/2035.	1.C FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se		..	09/22/2021.	Paydown.....		1,217	1,217	801	1,009	.....	.....208	.....	.....208	.....	.....1,217	.....	.....	......0	3	12/22/2036.	2.B FE.....
741382 AC 9	P		..	07/24/2021.	Paydown.....		4,527	4,527	4,527	4,527	.....	.....	.....	......0	.....	.....4,527	.....	.....	......0	5	03/23/2035.	1.A FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		..	09/01/2021.	Paydown.....		80,449	83,050	67,641	71,847	.....	.....819	.....	.....819	.....	.....72,666	.....	.....7,783	7,783	2,676	10/25/2035.	1.D FM.....
74740F FN 1	Quaker Oats MT Nt Ser D 7.750% 07/15/2..		..	07/15/2021.	Maturity.....		6,000,000	6,000,000	6,574,560	6,028,824	.....	.....(28,824)	.....	.....(28,824)	.....	.....6,000,000	.....	.....	......0	387,500	07/15/2021.	1.F FE.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser..		..	09/01/2021.	Paydown.....		80,774	84,257	61,034	61,034	.....	......0	.....	......0	.....	.....61,034	.....	.....19,740	19,740	3,660	09/25/2037.	1.D FM.....
75513E CE 9	Raytheon Tech Corp Sr Nt 2.800% 03/15/		..	08/26/2021.	Various.....		9,109,630	9,000,000	8,998,855	4,999,236	.....	.....571	.....	.....571	.....	.....8,999,488	.....	.....512	512	292,330	03/15/2022.	2.A FE.....
75973L AA 6	Renew LBASS Ser 2017-1A Cl A 3.670% 09		..	09/20/2021.	Paydown.....		177,487	177,487	177,441	177,448	.....	.....39	.....	.....39	.....	.....177,487	.....	.....	......0	4,485	09/20/2052.	1.A FE.....
75975B AA 6	Renew LBASS Ser 2021-1 Cl A 2.060% 11/		..	09/20/2021.	Paydown.....		549,777	549,777	549,694	.....	.....	.....83	.....	.....83	.....	.....549,777	.....	.....	......0	4,416	11/20/2056.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification			F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
761118 HD 3	Residential Accredit Loans Inc RMBS Ser...			09/01/2021.	Paydown.....		59,306	59,690	49,267					0		49,267		10,040	10,040	512	09/25/2035.	1.D FM.....
78081B AA 1	Royalty Pharma PLC Sr Nt 0.750% 09/02/...			08/05/2021.	Tax Free Exchange.....		8,966,237	9,000,000	8,951,420	8,956,769		9,468		9,468		8,966,237			0	62,438	09/02/2023.	2.C FE.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI			09/15/2021.	Paydown.....		68,075	68,075	68,918	68,006		70		70		68,075			0	478	03/15/2033.	2.C FE.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 CI 1A 0.386%			09/27/2021.	Paydown.....		11,387	8,708	3,004	3,005				0		3,005		8,381	8,381	33	04/25/2036.	1.A FM.....
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0			08/17/2021.	Direct.....		1,782,215	1,690,000	1,181,429	1,245,117		66,122		66,122		1,311,238		470,977	470,977	88,684	03/27/2024.	3.B FE.....
82967N BE 7	Sirius XM Radio Inc Sr Nt 4.625% 07/15...			08/16/2021.	Call 102.3130.....		685,497	670,000	677,056			(419)		(419)		676,637		(6,637)	(6,637)	33,659	07/15/2024.	3.C FE.....
832696 AH 1	Smucker JM Co Sr Nt 3.000% 03/15/22...			07/26/2021.	Call 101.7460.....		3,052,380	3,000,000	2,952,995	2,990,461		4,426		4,426		2,994,887		5,113	5,113	130,130	03/15/2022.	2.B FE.....
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-			09/27/2021.	Paydown.....		2,538,426	2,538,426	2,468,223	2,512,643		25,783		25,783		2,538,426			0	7,758	12/25/2036.	1.A FM.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003			09/27/2021.	Paydown.....		99,530	99,530	91,467	97,353		2,178		2,178		99,530			0	853	07/25/2033.	1.A FM.....
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003			09/25/2021.	Paydown.....		876,951	876,951	878,312	878,096		(1,145)		(1,145)		876,951			0	6,336	10/25/2033.	1.A FM.....
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004			09/27/2021.	Paydown.....		499,015	499,015	463,772	473,074		25,941		25,941		499,015			0	2,964	04/25/2034.	1.A FM.....
86358E LS 3	Structured Asset Inv Ln Tr RMBS Ser 2004			09/27/2021.	Paydown.....		187,411	187,411	187,241	187,276		135		135		187,411			0	1,282	09/25/2034.	1.A FM.....
86358E QJ 8	Structured Asset Inv Ln Tr RMBS Ser 2005			09/27/2021.	Paydown.....		144,487	144,487	135,276	143,220		1,267		1,267		144,487			0	811	02/25/2035.	1.A FM.....
86359B JU 6	2004-			09/01/2021.	Paydown.....		186	186	186	186				0		186			0	6	03/25/2034.	1.A FM.....
86359U AE 9	2006-			09/27/2021.	Paydown.....		300,284	300,284	286,614	288,493		11,791		11,791		300,284			0	705	04/25/2036.	1.A FM.....
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/			09/30/2021.	Call 100.0000.....		244,469	244,469	244,469	244,469				0		244,469			0	11,918	09/30/2039.	3.B FE.....
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C			09/01/2021.	Paydown.....		941,672	941,672	977,869	977,165		(35,493)		(35,493)		941,672			0	17,310	06/25/2057.	1.A FM.....
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C			09/01/2021.	Paydown.....		1,369,470	1,369,470	1,415,396	1,019,801		(43,076)		(43,076)		1,369,470			0	26,347	05/25/2058.	1.A FM.....
89176L AL 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			09/01/2021.	Paydown.....		158,908	158,908	170,552	169,395		(10,488)		(10,488)		158,908			0	3,899	03/25/2058.	1.A FM.....
89176V AA 0	Towd Point Mortgage Trust RMBS Ser 2018-			09/01/2021.	Paydown.....		2,685,204	2,685,204	2,883,238	2,874,584		(189,380)		(189,380)		2,685,204			0	58,070	07/25/2058.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			09/01/2021.	Paydown.....		1,726,292	1,726,292	1,817,558	1,811,639		(85,348)		(85,348)		1,726,292			0	33,425	07/25/2059.	1.A FM.....
89179J AA 4	Towd Point Mortgage Tr RMBS Ser 2020-4 C			09/01/2021.	Paydown.....		862,625	862,625	878,945	878,791		(16,166)		(16,166)		862,625			0	10,034	10/25/2060.	1.A FM.....
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1			08/01/2021.	Paydown.....		35,038	35,038	35,449	35,402		(364)		(364)		35,038			0	560	03/17/2038.	1.A FE.....
89613F AA 6	Tricon American Homes RMBS Ser 2017-SFR2			09/01/2021.	Paydown.....		146,431	146,431	150,739	149,961		(3,530)		(3,530)		146,431			0	2,904	01/17/2036.	1.A FE.....
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.			07/08/2021.	Redemption 100.0000.....		517,613	517,613	517,613	517,613				0		517,613			0	16,098	09/08/2024.	1.G FE.....
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C			08/25/2021.	Redemption 100.0000.....		17,303	17,303	18,384			(1,081)		(1,081)		17,303			0	394	08/25/2031.	2.B FE.....
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser CI			08/15/2021.	Paydown.....		17,711,426	17,711,426	17,783,882	17,720,651		(9,225)		(9,225)		17,711,426			0	951,989	02/15/2023.	3.B FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70...			09/01/2021.	Various.....		223,043	223,043	223,043	136,304				0		223,043			0	6,648	09/01/2031.	2.B FE.....
90932R AJ 3	United Airlines Term Ln B Nt 1 4.500%....			09/30/2021.	Redemption 100.0000.....		23,351	23,351	23,380			(29)		(29)		23,351			0	9	04/21/2028.	3.B FE.....
90945B AA 2	United Auto Credit Securitizat LBASS Ser...			07/10/2021.	Paydown.....		26,136	26,136	26,136	26,136				0		26,136			0	130	05/10/2022.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.14

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
91736# AA 4	United States of America BIA CTL GSA Gtd ..			F o r e i g n	09/29/2021.	Call 107.4682.....	.....	.....840,425	782,022	782,022	782,022	.....	.....	.....	.....0	.....	.....782,022	.....	.....	.....0	104,956	03/15/2024.	1.B	
91736# AA 4	United States of America BIA CTL GSA Gtd ..				09/15/2021.	Redemption 100.0000.....	.....	.....143,433	143,433	143,433	143,433	.....	.....	.....	.....0	.....	.....143,433	.....	.....	.....0	8,219	03/15/2024.	1.B	
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25 ..				09/02/2021.	Redemption 102.0420.....	.....	.....257,146	252,000	258,691	155,031	.....	.....733	.....	.....733	.....	.....257,146	.....	.....	.....0	13,203	04/15/2025.	4.B FE.....	
92837D AA 5	Visio RMBS Ser 2019-2 CI A1 2.722% 11/ ..				09/01/2021.	Paydown.....	.....	.....230,787	230,787	230,756	230,735	.....	.....52	.....	.....52	.....	.....230,787	.....	.....	.....0	4,308	11/25/2054.	1.A FM.....	
92837K AA 9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/ ..				09/01/2021.	Paydown.....	.....	.....404,436	404,436	404,430	404,373	.....	.....62	.....	.....62	.....	.....404,436	.....	.....	.....0	4,306	08/25/2055.	1.A FE.....	
92837U AA 7	Visio RMBS Ser 2021-1R CI A1 1.280% 05 ..				09/01/2021.	Paydown.....	.....	.....494,071	494,071	494,068	.....	.....	.....3	.....	.....3	.....	.....494,071	.....	.....	.....0	2,155	05/25/2056.	1.A FE.....	
92837U AB 5	Visio RMBS Ser 2021-1R CI A2 1.484% 05 ..				09/01/2021.	Paydown.....	.....	.....189,595	189,595	189,592	.....	.....	.....3	.....	.....3	.....	.....189,595	.....	.....	.....0	959	05/25/2056.	1.C FE.....	
92837U AC 3	Visio RMBS Ser 2021-1R CI A3 1.688% 05 ..				09/01/2021.	Paydown.....	.....	.....123,807	123,807	123,804	.....	.....	.....2	.....	.....2	.....	.....123,807	.....	.....	.....0	712	05/25/2056.	1.G FE.....	
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....				09/15/2021.	Redemption 100.0000.....	.....	.....87,449	87,449	87,449	87,449	.....	.....	.....	.....0	.....	.....87,449	.....	.....	.....0	3,867	04/15/2022.	2.B	
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1 ..				09/01/2021.	Paydown.....	.....	.....394,012	394,012	405,829	395,825	.....	.....(1,814)	.....	.....(1,814)	.....	.....394,012	.....	.....	.....0	11,918	07/15/2046.	1.A FM.....	
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2 ..				09/01/2021.	Paydown.....	.....	.....243,330	243,330	245,331	245,044	.....	.....(1,714)	.....	.....(1,714)	.....	.....243,330	.....	.....	.....0	5,511	11/15/2047.	1.A FM.....	
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8 ..				09/01/2021.	Paydown.....	.....	.....93,755	90,403	80,647	80,647	.....	.....	.....	.....0	.....	.....80,647	.....	.....13,108	13,108	1,947	08/25/2046.	1.D FM.....	
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10 ..				09/01/2021.	Paydown.....	.....	.....10,392	9,802	9,816	9,353	452	.....	.....	.....452	.....	.....9,806	.....	.....586	586	220	09/25/2036.	3.B FM.....	
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12 ..				09/01/2021.	Paydown.....	.....	.....10,724	11,667	11,702	11,446	239	(1)	.....	.....238	.....	.....11,685	.....	.....(961)	(961)	209	10/25/2036.	3.B FM.....	
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14 ..				09/01/2021.	Paydown.....	.....	.....29,304	29,339	26,921	26,921	.....	.....	.....	.....0	.....	.....26,921	.....	.....2,383	2,383	548	11/25/2036.	1.D FM.....	
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20 ..				09/01/2021.	Paydown.....	.....	.....176,999	162,033	124,555	124,555	.....	.....	.....	.....0	.....	.....124,555	.....	.....52,445	52,445	3,759	04/25/2037.	1.D FM.....	
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20 ..				09/01/2021.	Redemption 100.0000.....	.....	.....41,166	41,166	41,166	41,166	.....	.....	.....	.....0	.....	.....41,166	.....	.....	.....0	1,835	08/01/2027.	2.B	
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L ..				09/15/2021.	Redemption 100.0000.....	.....	.....46,785	46,785	48,983	47,859	.....	.....(1,075)	.....	.....(1,075)	.....	.....46,785	.....	.....	.....0	2,304	05/15/2032.	1.B	
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co ..				09/10/2021.	Redemption 100.0000.....	.....	.....235,781	235,781	235,781	235,781	.....	.....	.....	.....0	.....	.....235,781	.....	.....	.....0	24,838	10/10/2024.	2.B	
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59 ..				09/01/2021.	Redemption 100.0000.....	.....	.....192,038	192,038	192,038	192,038	.....	.....	.....	.....0	.....	.....192,038	.....	.....	.....0	8,835	11/01/2022.	3.C	
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C ..				09/27/2021.	Paydown.....	.....	.....278,753	278,753	271,167	277,762	.....	.....991	.....	.....991	.....	.....278,753	.....	.....	.....0	1,914	11/25/2035.	1.A FM.....	
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004 ..				09/27/2021.	Paydown.....	.....	.....740,143	740,143	714,063	716,321	.....	.....23,823	.....	.....23,823	.....	.....740,143	.....	.....	.....0	5,597	10/25/2034.	1.A FM.....	
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC ..				09/01/2021.	Paydown.....	.....	.....804,811	804,811	815,625	807,584	.....	.....(2,774)	.....	.....(2,774)	.....	.....804,811	.....	.....	.....0	15,936	04/15/2050.	1.A FM.....	

SCHEDULE D - PART 4

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

QE05.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											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
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		..	09/01/2021.	Paydown.....		271,220	271,220	279,112	273,522	.....	.....(2,301)	.....	.....(2,301)	.....	.....271,220	.....	.....	.....0	5,945	05/15/2048.	1.A FM.....
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX		..	09/01/2021.	Paydown.....		422,667	422,667	435,330	426,550	.....	.....(3,883)	.....	.....(3,883)	.....	.....422,667	.....	.....	.....0	9,471	09/15/2057.	1.A FM.....
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX		..	09/01/2021.	Paydown.....		841,059	841,059	866,284	849,611	.....	.....(8,553)	.....	.....(8,553)	.....	.....841,059	.....	.....	.....0	18,916	01/15/2059.	1.A FM.....
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3		..	09/01/2021.	Paydown.....		246,612	246,612	251,746	248,566	.....	.....(1,954)	.....	.....(1,954)	.....	.....246,612	.....	.....	.....0	4,769	05/15/2049.	1.A FM.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...		..	07/25/2021.	Various.....		462,290	462,290	463,769	462,606	.....	.....(316)	.....	.....(316)	.....	.....462,290	.....	.....	.....0	33,923	12/23/2022.	2.C
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 0		..	09/22/2021.	Paydown.....		26,399	26,399	17,894	20,269	.....	.....6,130	.....	.....6,130	.....	.....26,399	.....	.....	.....0	145	12/22/2035.	1.C FE.....
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3		A	07/15/2021.	Various.....		76,800	76,800	76,800	25,600	.....	.....	.....	.....0	.....	.....76,800	.....	.....	.....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.	Various.....		51,200	51,200	50,496	25,600	.....	.....704	.....	.....704	.....	.....51,200	.....	.....	.....0	1,363	01/15/2030.	2.B FE.....
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B 3.87		A	09/15/2021.	Various.....		153,736	153,736	151,814	152,887	.....	.....849	.....	.....849	.....	.....153,736	.....	.....	.....0	5,957	03/15/2023.	2.C FE.....
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500...		A	08/18/2021.	Direct.....		414,500	400,000	396,000	396,751	.....	.....420	.....	.....420	.....	.....397,171	.....	.....17,329	17,329	26,583	04/01/2025.	4.B FE.....
000000 00 0	United Bank For Africa Sr Nt 7.750% 06...		D	09/20/2021.	Direct.....		463,475	450,000	454,500	453,805	.....	.....(1,871)	.....	.....(1,871)	.....	.....451,935	.....	.....11,540	11,540	27,426	06/08/2022.	4.B FE.....
000000 00 0	Petkim Petrokimya Holdings Sr Nt 5.875...		D	07/29/2021.	Direct.....		481,985	470,000	478,225	477,945	.....	.....(2,163)	.....	.....(2,163)	.....	.....475,783	.....	.....6,202	6,202	28,073	01/26/2023.	4.B FE.....
000000 00 0	Ades International Sr Nt 8.625% 04/24/...		D	07/08/2021.	Call 104.3130.....		787,563	755,000	755,000	755,000	.....	.....	.....	.....0	.....	.....755,000	.....	.....	.....0	78,508	04/24/2024.	4.A FE.....
000000 00 0	Saka Energi Indonesia PT Sr Nt 4.500%...		D	09/13/2021.	Direct.....		461,775	470,000	417,916	.....	.....	.....4,459	.....	.....4,459	.....	.....422,375	.....	.....39,400	39,400	7,553	05/05/2024.	4.B FE.....
000000 00 0	MTN Mauritius Investments Sr Nt 4.755%		D	08/24/2021.	Direct.....		349,388	330,000	347,325	.....	.....	.....(1,837)	.....	.....(1,837)	.....	.....345,488	.....	.....3,900	3,900	12,422	11/11/2024.	3.C FE.....
000000 00 0	Türkiye Vakıflar Bankası Sr Nt 5.250%...		D	09/20/2021.	Direct.....		898,200	900,000	832,500	838,465	.....	.....9,241	.....	.....9,241	.....	.....847,706	.....	.....50,494	50,494	52,019	02/05/2025.	4.B FE.....
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.750%...		D	08/17/2021.	Direct.....		471,600	450,000	464,213	451,760	10,379	(1,675)	.....	.....8,704	.....	.....460,464	.....	.....11,136	11,136	30,713	02/15/2025.	4.A FE.....
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26.....		D	09/28/2021.	Direct.....		320,250	300,000	314,700	314,009	.....	.....(1,732)	.....	.....(1,732)	.....	.....312,278	.....	.....7,972	7,972	20,676	04/03/2026.	4.B FE.....
000000 00 0	MTN Mauritius Investments Sr Nt 6.500%		D	09/23/2021.	Direct.....		229,500	200,000	222,750	219,541	.....	.....(2,214)	.....	.....(2,214)	.....	.....217,327	.....	.....12,173	12,173	12,422	10/13/2026.	3.C FE.....
000000 00 0	Nexa Resources SA Sr Nt 5.375% 05/04/2		D	08/05/2021.	Direct.....		477,375	450,000	497,813	.....	.....	.....(3,458)	.....	.....(3,458)	.....	.....494,355	.....	.....(16,980)	(16,980)	18,327	05/04/2027.	3.A FE.....
000000 00 0	Braskem Netherlands Sr Nt 4.500% 01/31		D	08/19/2021.	Direct.....		652,700	610,000	611,575	611,577	.....	.....(77)	.....	.....(77)	.....	.....611,500	.....	.....41,200	41,200	29,204	01/31/2030.	3.A FE.....
000000 00 0	JSM Global Sarl Sr Nt 4.750% 10/20/30...		D	08/23/2021.	Direct.....		467,438	450,000	484,650	.....	.....	.....(1,844)	.....	.....(1,844)	.....	.....482,806	.....	.....(15,369)	(15,369)	18,941	10/20/2030.	3.B FE.....
000000 00 0	Country Garden Hld Co 1st Lien 3.300%...		D	09/23/2021.	Direct.....		417,275	450,000	437,438	.....	.....	.....741	.....	.....741	.....	.....438,178	.....	.....(20,903)	(20,903)	10,519	01/12/2031.	2.C FE.....
000000 00 0	Intl Airport Finance SA 1st Lien 12.000.....		D	08/16/2021.	Direct.....		525,530	488,865	440,627	157,286	.....	.....1,794	.....	.....1,794	.....	.....444,069	.....	.....81,461	81,461	54,264	03/15/2033.	5.B FE.....
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%...		D	08/19/2021.	Direct.....		354,670	290,000	364,313	.....	.....	.....(830)	.....	.....(830)	.....	.....363,482	.....	.....(8,812)	(8,812)	16,504	04/25/2044.	3.A FE.....
00654A AA 4	Adani Green Energy UP Sr Nt 6.250% 12/		D	07/13/2021.	Direct.....		569,075	515,000	515,000	515,000	.....	.....	.....	.....0	.....	.....515,000	.....	.....54,075	54,075	19,223	12/10/2024.	3.A FE.....
11042A AA 2	British Airways Plc EETC 4.625% 06/20/...		D	09/20/2021.	Various.....		531,919	531,919	538,005	533,894	.....	.....(1,975)	.....	.....(1,975)	.....	.....531,919	.....	.....	.....0	18,451	06/20/2024.	1.F FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/...		C	09/20/2021.	Various.....		36,659	36,659	36,659	18,329	.....	.....	.....	.....0	.....	.....36,659	.....	.....	.....0	697	06/20/2031.	1.F FE.....
151290 BV 4	Cemex SAB de CV Sec Nt 5.450% 11/19/29		D	08/16/2021.	Direct.....		736,163	670,000	689,703	687,840	.....	.....(1,409)	.....	.....(1,409)	.....	.....686,431	.....	.....49,732	49,732	27,285	11/19/2029.	3.C FE.....
151290 BW 2	Cemex SAB de CV Sr Sec Nt 7.375% 06/05		D	08/16/2021.	Direct.....		225,000	200,000	200,000	200,000	.....	.....	.....	.....0	.....	.....200,000	.....	.....25,000	25,000	10,366	06/05/2027.	3.C FE.....
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0.....		D	08/31/2021.	Direct.....		198,500	200,000	134,279	139,574	.....	.....10,819	.....	.....10,819	.....	.....150,394	.....	.....48,106	48,106	6,711	04/01/2024.	5.C FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37959D AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/03			D	08/23/2021.	Direct.....		979,375	955,000	895,688	898,238		3,132		3,132		901,369		78,006	78,006	50,706	01/22/2030.	3.B FE.....
44963L AB 2	IHS Netherlands Holdco Sr Nt 7.125% 03/01/2021			D	08/17/2021.	Direct.....		300,513	290,000	290,000	290,000				0		290,000		10,513	10,513	18,998	03/18/2025.	4.B FE.....
53227Q AB 4	Light Servicios Energia Sr Nt 4.375% 06/30/31..			D	09/23/2021.	Direct.....		317,363	315,000	315,000					0		315,000		2,363	2,363	3,790	06/18/2026.	3.C FE.....
55292W AA 8	MC Brazil Dwnstrm Nt 7.250% 06/30/31..			D	08/19/2021.	Direct.....		486,955	470,000	470,000					0		470,000		16,955	16,955	3,029	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.....		463,655	470,000	470,000					0		470,000		(6,345)	(6,345)	5,336	05/04/2031.	3.A FE.....
600814 AN 7	Millicom Intl Cellular Sr Nt 5.125% 01/01/2021			D	08/18/2021.	Direct.....		187,650	180,000	182,700	181,778		(216)		(216)		181,562		6,088	6,088	10,122	01/15/2028.	3.B FE.....
67624L 2A 5	OQ SAOC Sr Nt 5.125% 05/06/28.....			D	09/15/2021.	Direct.....		933,391	915,000	915,000					0		915,000		18,391	18,391	15,186	05/06/2028.	3.C FE.....
71647N BE 8	Petrobras Global Finance Sr Nt 5.093%...			D	08/16/2021.	Direct.....		1,042,740	952,000	967,900	967,476		(1,040)		(1,040)		966,436		76,304	76,304	52,845	01/15/2030.	3.C FE.....
82620K AJ 2	Siemens Financieringsmat Nt 1.700% 09/01/2021			D	09/15/2021.	Maturity.....		10,000,000	10,000,000	9,990,900	9,998,676		1,324		1,324		10,000,000				170,000	09/15/2021.	1.E FE.....
88167A AC 5	Teva Pharmaceuticals NE Sr Nt 2.200% 01/01/2021			C	07/21/2021.	Maturity.....		1,296,000	1,296,000	1,260,360	1,277,182		18,818		18,818		1,296,000				28,512	07/21/2021.	3.C FE.....
90014T AG 6	TC Ziraat Bankasi AS Sr Nt 5.375% 03/01/2021			D	09/20/2021.	Direct.....		589,500	600,000	596,670			407		407		597,077		(7,577)	(7,577)	20,604	03/02/2026.	4.B FE.....
A3158# AG 4	Hofer Financial Services GmbH Sr Nt Ser.....			D	09/26/2021.	Maturity.....		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000				905,000	09/26/2021.	1.G PL.....
G0369@ AV 8	Anglian Water Services Fin plc Sec Nt.....			D	09/08/2021.	Call 109.3048.....		5,465,241	5,000,000	5,000,000	5,000,000				0		5,000,000				660,683	11/26/2023.	2.A FE.....
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 10/12/2026			D	07/12/2021.	Redemption 100.0000.....		526,316	526,316	526,316	489,474	36,842			36,842		526,316				9,474	10/12/2026.	3.C.....
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro.....			D	07/12/2021.	Redemption 100.0000.....		390,562	390,562	390,562	367,128	23,434			23,434		390,562				8,670	04/12/2027.	3.C.....
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01/01/2021			D	08/19/2021.	Direct.....		783,671	751,500	760,147	757,142		(708)		(708)		756,434		27,237	27,237	42,316	01/15/2028.	3.B FE.....
N5657T AJ 5	Metinvest BV Sr Nt 8.500% 04/23/26.....			D	08/20/2021.	Direct.....		285,625	250,000	263,750	261,180		(1,200)		(1,200)		259,980		25,645	25,645	17,767	04/23/2026.	4.B FE.....
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25.....			D	09/14/2021.	Direct.....		657,094	690,000	721,515	459,425		(3,960)		(3,960)		717,341		(60,247)	(60,247)	64,276	07/27/2025.	5.A FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							561,565,493	557,190,460	558,718,877	528,555,525	365,717	(314,979)	0	50,738	0	556,579,628	0	1,370,673	1,370,673	18,518,787	XXX	XXX

Bonds - Hybrid Securities

01039X	AA	8	Alabama Power Cap Tr V LBASS Fx-to-Fit G	07/01/2021.	Redemption	100.0000.....	1,500,000	1,500,000	1,496,655	1,497,653	.....	.....2,347	.....	.....2,347	.....	.....1,500,000	.....	.....	.....	.....0	37,779	10/01/2042.	1.G FE.....
4899999.	Total - Bonds - Hybrid Securities.....						1,500,000	1,500,000	1,496,655	1,497,653	0	2,347	0	2,347	0	1,500,000	0	0	0	0	37,779	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.....		1,397,982	1,397,982	1,400,789			(2,806)		(2,806)		1,397,982				0	3,413	06/27/2023.	4.C FE.....
000000 00 0	Centric Brands Inc 1st Lien Exit Term Ln.....			..	07/12/2021.	Tax Free Exchange.....		120,113	137,153	119,809			304		304		120,113				0	720	10/29/2023.	4.C PL.....
000000 00 0	Quintiles IMS New Term Ln B Nt 1 1.834.			..	09/14/2021.	Redemption 100.0000.....		68,660	68,660	68,925			(265)		(265)		68,660				0	179	03/06/2024.	3.A FE.....
000000 00 0	Sovos LLC Revolver #2 Nt 1 5.750% 04/2/2021			..	08/12/2021.	Redemption 100.0000.....		865,312	865,312	865,312					0		865,312				0	7,163	04/29/2024.	4.B Z.....
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln.....			..	09/30/2021.	Redemption 100.0000.....		20,008	20,008	19,823	16,795		181		181		20,008				0	835	12/15/2024.	3.A Z.....
000000 00 0	6.250			..	09/30/2021.	Redemption 100.0000.....		238	238	238					0		238				0	6	12/19/2024.	4.A Z.....
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1 2.084%.....			..	09/14/2021.	Redemption 100.0000.....		696,078	696,078	696,677			(598)		(598)		696,078				0	1,810	01/18/2025.	3.A FE.....
000000 00 0	Animal Supply Company New 1st Lien Term			..	09/30/2021.	Redemption 100.0000.....		1,407	1,407	1,188	1,170		215		215		1,407				0	23	08/14/2025.	5.B Z.....
000000 00 0	Messer Industries Initial Term B-1 Loan.....			..	09/30/2021.	Redemption 100.0000.....		858,989	858,989	860,599	851,339	8,923	(1,273)		7,650		858,989				0	36,772	03/01/2026.	4.A FE.....
000000 00 0	Catalent Pharma Solutions Inc Term Ln B.....			..	09/30/2021.	Redemption 100.0000.....		12,281	12,281	12,271			11		11		12,281				0	181	05/17/2026.	3.A FE.....
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1			..	08/13/2021.	Tax Free Exchange.....		9,856,021	9,875,188	9,851,071	9,707,310	146,566			148,712		9,856,021				0	242,954	07/03/2026.	4.B Z.....
000000 00 0	Sonny's Enterprises LLC Delayed Draw Ter			..	09/30/2021.	Redemption 100.0000.....		3,659	3,659	3,659	3,659				0		3,659				0	246	08/31/2026.	4.B Z.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter			..	09/30/2021.	Redemption 100.0000.....		12,780	12,780	12,750	12,755		25		25		12,780				0	180	09/20/2026.	2.C FE.....

SCHEDULE D - PART 4

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

QE05.17

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
000000 00 0	American Construcion Src Opco Term Ln Nt		..	07/01/2021.	Redemption	100.0000.....	294,712	294,712	288,818	.....	.....	.....5,894	.....	.....5,894	.....	.....294,712	.....	.....	.....0	6,324	04/01/2027.	4.A Z.....
000000 00 0	Sophia LP 1st Lien Term Ln Nt 1 4.500%		..	09/30/2021.	Redemption	100.0000.....	37,500	37,500	37,219	37,226	.....	.....274	.....	.....274	.....	.....37,500	.....	.....	.....0	1,280	10/06/2027.	4.B FE.....
	AxiomSL Group Term Loan Nt 1 7.000% 12		..	09/30/2021.	Redemption	100.0000.....	12,438	12,438	12,313	.....	.....	.....124	.....	.....124	.....	.....12,438	.....	.....	.....0	162	12/03/2027.	4.B Z.....
000000 00 0	Endure Digital Inc Term Ln Nt 1 4.250%		..	09/30/2021.	Redemption	100.0000.....	1,143	1,143	1,137	.....	.....	.....6	.....	.....6	.....	.....1,143	.....	.....	.....0	17	02/10/2028.	4.B Z.....
000000 00 0	HCA Inc Term Ln B-14 Nt 1 1.834% 06/30		..	09/30/2021.	Redemption	100.0000.....	385	385	385	.....	.....	.....	.....	.....0	.....	.....385	.....	.....	.....0	1	06/30/2028.	2.C FE.....
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.		..	09/30/2021.	Redemption	100.0000.....	5,860	5,860	5,773	5,780	15	66	.....	.....81	.....	.....5,860	.....	.....	.....0	315	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	09/30/2021.	Redemption	100.0000.....	867	867	850	.....	.....	.....16	.....	.....16	.....	.....867	.....	.....	.....0	16	04/15/2025.	3.B PL.....
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt...		..	09/30/2021.	Redemption	100.0000.....	3,342	3,342	3,263	3,263	.....	.....79	.....	.....79	.....	.....3,342	.....	.....	.....0	162	07/31/2026.	3.B PL.....
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln.		..	09/30/2021.	Redemption	100.0000.....	508	508	502	.....	.....	.....6	.....	.....6	.....	.....508	.....	.....	.....0	20	07/31/2026.	1.F PL.....
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.583%		..	07/01/2021.	Redemption	100.0000.....	3,499	3,499	3,411	3,324	98	77	.....	.....175	.....	.....3,499	.....	.....	.....0	165	02/07/2026.	3.A PL.....
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		..	07/01/2021.	Redemption	100.0000.....	1,001	1,001	1,001	951	50	.....	.....	.....50	.....	.....1,001	.....	.....	.....0	61	02/07/2026.	3.A PL.....
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt...		..	09/30/2021.	Redemption	100.0000.....	5,625	5,625	5,470	5,288	231	106	.....	.....337	.....	.....5,625	.....	.....	.....0	186	07/12/2025.	5.A FE.....
02358@ AA 0	5.084%		..	07/01/2021.	Redemption	100.0000.....	5,518	5,518	5,408	5,425	.....	.....93	.....	.....93	.....	.....5,518	.....	.....	.....0	166	11/25/2025.	4.B PL.....
02922X AK 4	American Renal Holdings Inc Term Ln Nt 1		..	09/30/2021.	Redemption	100.0000.....	12,500	12,500	12,188	.....	.....	.....313	.....	.....313	.....	.....12,500	.....	.....	.....0	617	01/25/2027.	4.C Z.....
03979* AA 9	US Metals Bidco Term Ln Nt 1 8.250% 07		..	09/30/2021.	Redemption	100.0000.....	11,250	11,250	10,913	10,913	20	318	.....	.....338	.....	.....11,250	.....	.....	.....0	943	07/20/2026.	3.B PL.....
09788H AN 1	Advanced Infusion Solutions Last Out Ter...		..	09/30/2021.	Redemption	100.0000.....	22,033	22,033	21,581	21,687	.....	.....346	.....	.....346	.....	.....22,033	.....	.....	.....0	1,090	06/27/2024.	4.A PL.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		..	09/30/2021.	Redemption	100.0000.....	7,643	7,643	7,478	7,532	.....	.....112	.....	.....112	.....	.....7,643	.....	.....	.....0	421	03/11/2024.	2.C PL.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 6.2		..	09/03/2021.	Redemption	100.0000.....	3,783,672	3,783,672	3,670,162	3,729,014	.....	.....54,658	.....	.....54,658	.....	.....3,783,672	.....	.....	.....0	202,635	08/14/2023.	4.A PL.....
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1		..	09/03/2021.	Redemption	100.0000.....	2,061,711	2,061,711	2,030,785	2,041,093	4,278	16,339	.....	.....20,617	.....	.....2,061,711	.....	.....	.....0	110,414	08/14/2023.	3.B Z.....
	Spectrum Auto (CC SAG Acq) New Term Ln N		..	09/30/2021.	Redemption	100.0000.....	5,313	5,313	5,233	.....	.....	.....80	.....	.....80	.....	.....5,313	.....	.....	.....0	93	10/02/2025.	4.B Z.....
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.83.		..	09/30/2021.	Redemption	100.0000.....	7,207	7,207	7,027	7,046	.....	.....161	.....	.....161	.....	.....7,207	.....	.....	.....0	451	05/14/2025.	4.A PL.....
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 3...		..	09/30/2021.	Redemption	100.0000.....	18,229	18,229	18,269	17,828	437	(36)	.....	.....401	.....	.....18,229	.....	.....	.....0	546	01/31/2027.	4.C FE.....
15644G A* 5	Centric Brands Inc DIP Ln Nt 6 6.500%...		..	08/24/2021.	Redemption	100.0000.....	29,208	29,208	29,208	.....	.....	.....	.....	.....0	.....	.....29,208	.....	.....	.....0	965	10/09/2025.	4.C PL.....
15644G A* 5	Centric Brands Inc DIP Ln Nt 4 6.500%...		..	08/03/2021.	Tax Free Exchange.....	.....	.....135,087	135,087	135,087	135,087	.....	.....	.....	.....0	.....	.....135,087	.....	.....	.....0	6,662	10/09/2025.	4.C Z.....
15644G A* 5	Centric Brands Inc DIP Ln Nt 5 7.750%...		..	07/13/2021.	Redemption	100.0000.....	49,654	49,654	49,654	.....	.....	.....	.....	.....0	.....	.....49,654	.....	.....	.....0	1,632	10/09/2025.	4.C PL.....
16117L BX 6	N		..	09/30/2021.	Redemption	100.0000.....	12,626	12,626	12,342	12,343	.....	.....283	.....	.....283	.....	.....12,626	.....	.....	.....0	178	02/01/2027.	2.C FE.....
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1 1.		..	08/13/2021.	Tax Free Exchange.....	.....	.....5,793,127	5,794,048	5,792,212	5,772,320	20,618	189	.....	.....20,807	.....	.....5,793,127	.....	.....	.....0	68,623	06/30/2024.	3.A FE.....
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		..	09/30/2021.	Redemption	100.0000.....	298	298	295	295	.....	.....3	.....	.....3	.....	.....298	.....	.....	.....0	12	08/20/2025.	2.B PL.....
000000 00 0	20 Gates - Atalaya Term Ln Cl A 2.087%		..	09/20/2021.	Redemption	100.0000.....	2,915,343	2,915,343	2,915,343	.....	.....	.....	.....	.....0	.....	.....2,915,343	.....	.....	.....0	6,939	05/06/2026.	1.E Z.....
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1...		..	09/30/2021.	Redemption	100.0000.....	3,763	3,763	3,687	3,702	.....	.....60	.....	.....60	.....	.....3,763	.....	.....	.....0	153	08/20/2025.	2.C PL.....
	DRB Holdings LLC Term Ln Nt 1 5.834%		..	09/13/2021.	Redemption	100.0000.....	5,833,943	5,833,943	5,687,764	5,760,305	.....	.....73,638	.....	.....73,638	.....	.....5,833,943	.....	.....	.....0	269,658	10/06/2023.	3.A PL.....
23361* AA 3	1		..	09/30/2021.	Redemption	100.0000.....	5,939	5,939	5,790	.....	.....	.....148	.....	.....148	.....	.....5,939	.....	.....	.....0	145	11/01/2025.	4.A Z.....
23363# AC 3	DRS Holdings Inc Incremental Term Ln Nt.		..	09/30/2021.	Redemption	100.0000.....	15,199	15,199	15,194	.....	.....	.....6	.....	.....6	.....	.....15,199	.....	.....	.....0	137	09/19/2025.	2.C Z.....
24702N BF 6	Dell International LLC Term Ln B-2 Nt 1...		..	07/30/2021.	Redemption	100.0000.....	4,500	4,500	4,455	.....	.....	.....45	.....	.....45	.....	.....4,500	.....	.....	.....0	147	08/04/2025.	3.C PL.....
25403# AU 0	Diligent Corp Term Ln B-3 Nt 1 6.750%...		..	09/30/2021.	Redemption	100.0000.....	2,045	2,045	1,994	1,997	.....	.....49	.....	.....49	.....	.....2,045	.....	.....	.....0	97	09/04/2026.	1.F PL.....
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1 6...		..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	09/04/2026.	1.F PL.....
	EP Wealth Advisors LLC Delayed Draw Term		..	09/30/2021.	Redemption	100.0000.....	491	491	485	485	.....	.....6	.....	.....6	.....	.....491	.....	.....	.....0	41	09/04/2026.	1.F PL.....

SCHEDULE D - PART 4

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

QE05.18

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												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
28622@ AA 5	Elevation Services Holding LLC Term Ln N			..	09/30/2021.	Redemption	100.0000.....	1,929	1,929	1,880	1,880	.....	.....48	.....	.....48	.....	.....1,929	.....	.....	.....0	97	12/18/2026.	3.A PL.....
28622@ AB 3	Elevation Services Holding LLC Delayed D			..	09/30/2021.	Redemption	100.0000.....	2,571	2,571	2,571	.....	.....	.....	.....	.....0	.....	.....2,571	.....	.....	.....0	226	12/18/2026.	3.A PL.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Redemption	100.0000.....	1,929	1,929	1,929	1,834	96	.....	.....	.....96	.....	.....1,929	.....	.....	.....0	95	08/21/2023.	3.C PL.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Tax Free Exchange.....	.....	.....2,244	2,244	2,244	2,127	111	.....	.....	.....111	.....	.....2,244	.....	.....	.....0	119	08/21/2023.	3.C PL.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Redemption	100.0000.....	1,564	1,564	1,564	1,487	78	.....	.....	.....78	.....	.....1,564	.....	.....	.....0	77	08/21/2023.	5.B GI.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Tax Free Exchange.....	.....	.....1,824	1,824	1,824	1,728	90	.....	.....	.....90	.....	.....1,824	.....	.....	.....0	96	08/21/2023.	5.B GI.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Redemption	100.0000.....	929	929	929	883	46	.....	.....	.....46	.....	.....929	.....	.....	.....0	46	08/21/2023.	3.C PL.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Tax Free Exchange.....	.....	.....1,086	1,086	1,086	1,029	54	.....	.....	.....54	.....	.....1,086	.....	.....	.....0	57	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Redemption	100.0000.....	8,783	8,783	8,610	8,347	344	92	.....	.....436	.....	.....8,783	.....	.....	.....0	434	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Delayed Draw Ter			..	09/24/2021.	Tax Free Exchange.....	.....	.....10,034	10,111	9,898	9,581	396	27	.....	.....423	.....	.....10,034	.....	.....	.....0	534	08/21/2023.	3.C PL.....
35041@ AA 3	Foundation Risk Partners Corp Incrementa			..	09/30/2021.	Redemption	100.0000.....	2,588	2,588	2,536	2,558	30	.....	.....	.....30	.....	.....2,588	.....	.....	.....0	113	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr			..	09/30/2021.	Redemption	100.0000.....	3,591	3,591	3,557	3,569	22	.....	.....	.....22	.....	.....3,591	.....	.....	.....0	157	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr			..	09/30/2021.	Redemption	100.0000.....	679	679	672	673	6	.....	.....	.....6	.....	.....679	.....	.....	.....0	30	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr			..	09/30/2021.	Tax Free Exchange.....	.....	.....266,107	267,895	265,216	265,527	580	.....	.....	.....580	.....	.....266,107	.....	.....	.....0	11,681	11/10/2023.	3.B PL.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr			..	09/30/2021.	Redemption	100.0000.....	5,502	5,502	5,397	5,426	76	.....	.....	.....76	.....	.....5,502	.....	.....	.....0	240	11/10/2023.	3.B PL.....
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr			..	09/30/2021.	Redemption	100.0000.....	689	689	682	683	6	.....	.....	.....6	.....	.....689	.....	.....	.....0	30	11/10/2023.	2.C Z.....
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1			..	07/29/2021.	Redemption	100.0000.....	33,796	33,796	32,951	.....	.....845	.....	.....	.....845	.....	.....33,796	.....	.....	.....0	616	02/12/2027.	3.A PL.....
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1			..	09/16/2021.	Redemption	100.0000.....	14,694	14,694	14,327	.....	.....367	.....	.....	.....367	.....	.....14,694	.....	.....	.....0	551	02/12/2027.	4.B PL.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...			..	09/30/2021.	Redemption	100.0000.....	15,101	15,101	14,876	.....	.....225	.....	.....	.....225	.....	.....15,101	.....	.....	.....0	176	09/18/2023.	3.C PL.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...			..	07/30/2021.	Tax Free Exchange.....	.....	.....14,876	15,101	14,550	14,823	53	.....	.....	.....53	.....	.....14,876	.....	.....	.....0	769	09/18/2023.	3.C Z.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.			..	09/30/2021.	Redemption	100.0000.....	3,018	3,018	3,018	.....	.....0	.....	.....	.....0	.....	.....3,018	.....	.....	.....0	35	09/18/2023.	3.C PL.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.			..	07/30/2021.	Tax Free Exchange.....	.....	.....3,018	3,018	3,018	3,018	.....	.....	.....	.....0	.....	.....3,018	.....	.....	.....0	153	09/18/2023.	3.C Z.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln			..	09/08/2021.	Redemption	100.0000.....	564,156	564,156	558,094	195,599	.....	.....6,039	.....	.....6,039	.....	.....564,156	.....	.....	.....0	18,598	10/19/2024.	3.C Z.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln			..	09/08/2021.	Redemption	100.0000.....	1,302,624	1,302,624	1,287,970	1,289,234	.....	.....13,390	.....	.....13,390	.....	.....1,302,624	.....	.....	.....0	66,621	10/19/2024.	3.C Z.....
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1 7.			..	09/30/2021.	Redemption	100.0000.....	8,268	8,268	8,268	8,100	168	.....	.....	.....168	.....	.....8,268	.....	.....	.....0	456	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term			..	09/30/2021.	Redemption	100.0000.....	2,851	2,851	2,820	1,449	14	31	.....	.....45	.....	.....2,851	.....	.....	.....0	118	06/01/2025.	4.B PL.....
36221@ AA 3	5.500			..	09/30/2021.	Redemption	100.0000.....	4,308	4,308	4,238	4,245	.....	.....63	.....	.....63	.....	.....4,308	.....	.....	.....0	185	02/28/2027.	3.A PL.....
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln			..	09/30/2021.	Redemption	100.0000.....	1,675	1,675	1,633	1,634	.....	.....41	.....	.....41	.....	.....1,675	.....	.....	.....0	72	02/28/2027.	3.A PL.....
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...			..	09/30/2021.	Redemption	100.0000.....	15,000	15,000	14,700	14,700	49	251	.....	.....300	.....	.....15,000	.....	.....	.....0	565	08/27/2026.	3.A PL.....
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11			..	09/30/2021.	Redemption	100.0000.....	22,500	22,500	21,935	22,143	.....	.....357	.....	.....357	.....	.....22,500	.....	.....	.....0	1,226	11/01/2024.	2.C PL.....
41755@ AA 7	Harvest Hill Beverage Company New Term L			..	09/30/2021.	Redemption	100.0000.....	150,000	150,000	146,250	146,413	.....	.....3,587	.....	.....3,587	.....	.....150,000	.....	.....	.....0	6,197	08/28/2026.	4.A PL.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2			..	09/30/2021.	Redemption	100.0000.....	12,478	12,478	12,227	12,350	.....	.....128	.....	.....128	.....	.....12,478	.....	.....	.....0	663	10/31/2023.	3.A PL.....
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 1.834.			..	08/13/2021.	Tax Free Exchange.....	.....	.....1,452,603	1,447,019	1,459,711	1,436,528	17,379	(1,305)	.....	.....16,074	.....	.....1,452,603	.....	.....	.....0	17,145	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.....	.....	.....9,739,696	9,731,330	9,747,362	9,660,778	80,539	(1,620)	.....	.....78,919	.....	.....9,739,696	.....	.....	.....0	116,499	01/18/2025.	3.A FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.631.....			..	09/30/2021.	Redemption	100.0000.....	22,388	22,388	22,052	22,171	.....	.....217	.....	.....217	.....	.....22,388	.....	.....	.....0	1,239	08/20/2024.	4.B IF.....

SCHEDULE D - PART 4

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

QE05.19

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification			F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
45004K AC 0	Information Resources Inc 1st Lien Term...	..	09/30/2021.	Redemption	100.0000.....		10,349	10,349	10,246	10,246	27	76		103		10,349			0	342	11/07/2025.	4.B FE.....
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75...	..	09/30/2021.	Redemption	100.0000.....		11,358	11,358	11,130	11,150		208		208		11,358			0	581	07/02/2025.	3.C PL.....
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.132%.....	..	09/30/2021.	Redemption	100.0000.....		6,104	6,104	5,799	5,768	126	210		336		6,104			0	231	05/01/2024.	4.C FE.....
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.833%...	..	09/30/2021.	Redemption	100.0000.....		12,250	12,250	12,189	12,195		55		55		12,250			0	346	02/07/2027.	4.A FE.....
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...	..	09/30/2021.	Redemption	100.0000.....		11,842	11,842	11,605	11,669		172		172		11,842			0	568	07/01/2024.	3.A Z.....
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T	..	09/30/2021.	Redemption	100.0000.....		2,040	2,040	2,040	2,040				0		2,040			0	108	07/01/2024.	3.A Z.....
48773# AA 8	Kellermeyer Building Svcs Initial Term L.....	..	09/30/2021.	Redemption	100.0000.....		2,941	2,941	2,912	2,916		26		26		2,941			0	205	11/07/2026.	4.A PL.....
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	09/30/2021.	Redemption	100.0000.....		647	647	641	641		6		6		647			0	50	11/07/2026.	4.A PL.....
48773# AD 2	Kellermeyer Building Svcs Term Ln #4 Nt.....	..	09/30/2021.	Redemption	100.0000.....		2,712	2,712	2,657	2,657		54		54		2,712			0	40	11/07/2026.	4.C Z.....
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt...	..	09/30/2021.	Redemption	100.0000.....		3,171	3,171	3,108	3,108	11	52		63		3,171			0	126	08/07/2026.	3.B PL.....
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	09/30/2021.	Redemption	100.0000.....		528	528	523	518	6	5		11		528			0	21	08/07/2026.	3.B PL.....
51206# AA 9	AI Fire Term Ln Nt 1 6.750% 03/22/27.....	..	09/30/2021.	Redemption	100.0000.....		3,312	3,312	3,246			66		66		3,312			0	119	03/22/2027.	3.B PL.....
51206# AB 7	AI Fire Delayed Draw Term Ln Nt 2 6.75...	..	09/30/2021.	Redemption	100.0000.....		723	723	716			7		7		723			0	12	03/22/2027.	3.B PL.....
538030 A* 8	LivaNova USA Inc Term Ln Nt 1 7.500% 0...	..	08/12/2021.	Redemption	100.0000.....		2,911,765	2,911,765	2,824,412	2,832,181		79,584		79,584		2,911,765			0	374,689	06/30/2025.	1.G PL.....
552462 B# 9	Lytix Delayed Draw Term Ln Nt 1 7.000%...	..	09/30/2021.	Redemption	100.0000.....		1,161	1,161	1,150	1,137	13	11		24		1,161			0	117	02/28/2026.	4.C.....
552462 B# 9	Lytix Delayed Draw Term Ln Nt 2 7.250%...	..	09/30/2021.	Redemption	100.0000.....		1,161	1,161	1,150			12		12		1,161			0	16	02/28/2026.	4.C.....
552462 B@ 1	Lytix Term Ln Nt 1 7.000% 02/28/26.....	..	09/30/2021.	Redemption	100.0000.....		13,355	13,355	13,108	13,081	55	218		273		13,355			0	760	02/28/2026.	4.C.....
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.8	..	09/30/2021.	Redemption	100.0000.....		13,438	13,438	13,294	12,497	833	107		940		13,438			0	561	12/17/2025.	3.B PL.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	09/30/2021.	Redemption	100.0000.....		1,563	1,563	1,555	867	65	8		73		1,563			0	65	12/17/2025.	3.B PL.....
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.084%...	..	09/30/2021.	Redemption	100.0000.....		2,716	2,716	2,609	2,405	163	76		239		2,716			0	93	02/08/2025.	4.C FE.....
57810J AC 2	1	..	09/30/2021.	Redemption	100.0000.....		1,688	1,688	1,621	1,536	104	48		152		1,688			0	59	02/28/2025.	4.C FE.....
57810J AC 2	1	..	08/31/2021.	Tax Free Exchange.....			27,845	28,532	27,391	25,964	1,763	118		1,881		27,845			0	904	02/28/2025.	4.C FE.....
60367* AA 9	Community Brands Delayed Draw TL Nt 1...	..	09/30/2021.	Redemption	100.0000.....		9,108	9,108	9,108	8,653	455			455		9,108			0	385	12/02/2022.	3.C PL.....
60937@ AA 8	Monica Hlds Inc aka Wilshire Term Ln Nt...	..	09/30/2021.	Redemption	100.0000.....		7,292	7,292	7,037			255		255		7,292			0	389	01/08/2027.	2.C PL.....
62931* AA 2	Topix Pharma Term Ln Nt 1 4.834% 10/31	..	09/30/2021.	Redemption	100.0000.....		3,375	3,375	3,296	3,274	48	53		101		3,375			0	154	10/31/2024.	3.C Z.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	09/30/2021.	Redemption	100.0000.....		1,123	1,123	1,112	1,089	25	9		34		1,123			0	51	10/31/2024.	3.C Z.....
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N	..	09/30/2021.	Redemption	100.0000.....		15,034	15,034	14,846	14,865		170		170		15,034			0	786	05/11/2026.	3.A PL.....
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	09/30/2021.	Redemption	100.0000.....		375	375	368	364	5	6		11		375			0	18	07/02/2026.	3.A PL.....
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...	..	09/30/2021.	Redemption	100.0000.....		2,312	2,312	2,265	2,242	32	38		70		2,312			0	113	07/02/2026.	3.A PL.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	07/30/2021.	Redemption	100.0000.....		5,319	5,319	5,203	4,408		112		112		5,319			0	183	09/15/2026.	2.C PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	09/30/2021.	Redemption	100.0000.....		4,500	4,500	4,404	4,413		87		87		4,500			0	215	10/24/2026.	2.A PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	08/26/2021.	Maturity.....			1,403,548	1,403,548	1,392,862	1,209,015	187,150	7,383		194,533		1,403,548			0	81,527	08/26/2021.	4.B PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	08/26/2021.	Maturity.....			533,751	533,751	533,751	459,773	73,979			73,979		533,751			0	31,004	08/26/2021.	4.B PL.....

SCHEDULE D - PART 4

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

QE05.20

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
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	08/26/2021.	Maturity.....		164,045	164,045	164,045	141,308	22,737	.....	.....	.....22,737	.....	.....164,045	.....	.....	.....0	9,606	08/26/2021.	4.A Z.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	08/26/2021.	Maturity.....		54,703	54,703	54,703	47,749	6,675	.....	.....	.....6,675	.....	.....54,703	.....	.....	.....0	4,015	08/26/2021.	4.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	09/30/2021.	Redemption 100.0000.....		2,618	2,618	2,559	.....	.....	.....59	.....	.....59	.....	.....2,618	.....	.....	.....0	94	10/24/2026.	2.A Z.....
70559@ AE 6	Pegasus Global Enterprise Hlds Increment		..	09/30/2021.	Redemption 100.0000.....		3,382	3,382	3,246	3,246	5	130	.....	.....135	.....	.....3,382	.....	.....	.....0	238	05/29/2025.	3.A PL.....
70559@ AF 3	Pegasus Global Enterprise Hlds Increment		..	09/30/2021.	Redemption 100.0000.....		125	125	125	125	.....	.....	.....	.....0	.....	.....125	.....	.....	.....0	25	05/29/2025.	3.A PL.....
71667* AA 3	Petroleum Service Group LLC Delayed Draw		..	07/01/2021.	Redemption 100.0000.....		113	113	112	112	.....	.....1	.....	.....1	.....	.....113	.....	.....	.....0	10	07/23/2025.	3.B PL.....
71667* AB 1	Petroleum Service Group LLC Term Ln Nt 1		..	07/01/2021.	Redemption 100.0000.....		6,044	6,044	5,923	5,948	.....	.....96	.....	.....96	.....	.....6,044	.....	.....	.....0	192	07/23/2025.	3.B PL.....
72584D AF 1	Yum Brands New Term Ln B Nt 1 1.834% 0		..	09/30/2021.	Redemption 100.0000.....		12,188	12,188	12,160	.....	.....	.....28	.....	.....28	.....	.....12,188	.....	.....	.....0	118	03/15/2028.	2.C FE.....
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		..	09/30/2021.	Redemption 100.0000.....		8,102	8,102	7,859	7,877	.....	.....225	.....	.....225	.....	.....8,102	.....	.....	.....0	568	04/23/2027.	3.C PL.....
74140# AB 8	Command Alkon (Potter Buyer) Incremental		..	09/30/2021.	Redemption 100.0000.....		2,594	2,594	2,516	2,518	.....	.....77	.....	.....77	.....	.....2,594	.....	.....	.....0	182	04/23/2027.	3.C PL.....
74140# AD 4	Command Alkon (Potter Buyer) Incremental		..	09/30/2021.	Redemption 100.0000.....		574	574	565	565	.....	.....9	.....	.....9	.....	.....574	.....	.....	.....0	40	04/23/2027.	3.C PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	09/30/2021.	Tax Free Exchange.....		7,013	7,142	6,966	6,417	563	12	.....	.....575	.....	.....7,013	.....	.....	.....0	363	09/24/2026.	3.C PL.....
74966F AL 7	4.000		..	09/16/2021.	Redemption 100.0000.....		13,440,735	13,440,735	13,448,188	13,388,958	58,681	(6,904)	.....	.....51,777	.....	.....13,440,735	.....	.....	.....0	386,795	01/30/2026.	4.C FE.....
75445@ AA 1	Rawlings Sporting Goods Inc Term Ln Nt 1		..	09/30/2021.	Redemption 100.0000.....		4,500	4,500	4,376	4,376	.....	.....124	.....	.....124	.....	.....4,500	.....	.....	.....0	287	12/31/2026.	3.B PL.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 7 7....		..	09/30/2021.	Redemption 100.0000.....		5,318	5,318	5,200	.....	.....	.....118	.....	.....118	.....	.....5,318	.....	.....	.....0	196	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	09/30/2021.	Redemption 100.0000.....		149	149	146	.....	.....	.....2	.....	.....2	.....	.....149	.....	.....	.....0	48	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	09/30/2021.	Redemption 100.0000.....		199	199	197	.....	.....	.....2	.....	.....2	.....	.....199	.....	.....	.....0	7	07/01/2025.	3.B PL.....
76028@ AA 4	Repairify Inc Term Ln Nt 1 6.000% 06/1...		..	09/30/2021.	Redemption 100.0000.....		4,500	4,500	4,410	.....	.....	.....90	.....	.....90	.....	.....4,500	.....	.....	.....0	81	06/14/2027.	3.A Z.....
76252@ AB 9	GB Auto Service Inc Incremental Term Ln...		..	09/08/2021.	Redemption 100.0000.....		85,465	85,465	83,766	.....	.....	.....1,699	.....	.....1,699	.....	.....85,465	.....	.....	.....0	2,702	10/19/2024.	4.A Z.....
76252@ AB 9	Rialto Management Group LLC Term Ln Nt 1		..	09/30/2021.	Redemption 100.0000.....		5,744	5,744	5,658	.....	.....	.....86	.....	.....86	.....	.....5,744	.....	.....	.....0	131	11/30/2024.	2.B PL.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		..	09/30/2021.	Redemption 100.0000.....		2,836	2,836	2,801	2,814	.....	.....23	.....	.....23	.....	.....2,836	.....	.....	.....0	166	12/13/2023.	3.C PL.....
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3		..	09/30/2021.	Redemption 100.0000.....		10,432	10,432	10,119	10,138	.....	.....294	.....	.....294	.....	.....10,432	.....	.....	.....0	832	06/30/2026.	1.G PL.....
78642# AA 4	Safe Home Security Inc Term Ln Nt 1 8...		..	07/01/2021.	Redemption 100.0000.....		3,794	3,794	3,718	3,725	.....	.....69	.....	.....69	.....	.....3,794	.....	.....	.....0	185	08/04/2024.	2.C FE.....
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt		..	09/30/2021.	Redemption 100.0000.....		14,001	14,001	14,065	13,861	177	(37)	.....	.....140	.....	.....14,001	.....	.....	.....0	251	07/05/2024.	3.A FE.....
82449# AA 1	Shields Health Solutions LLC Term Ln Nt...		..	09/30/2021.	Redemption 100.0000.....		3,085	3,085	3,024	.....	.....	.....62	.....	.....62	.....	.....3,085	.....	.....	.....0	106	03/30/2027.	4.B PL.....
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1 7...		..	09/30/2021.	Redemption 100.0000.....		23,780	23,780	23,305	23,330	.....	.....450	.....	.....450	.....	.....23,780	.....	.....	.....0	1,535	08/31/2026.	4.C
84611@ AF 0	Sovos LLC 1st Lien Term Ln Nt 1 4.632%		..	08/12/2021.	Redemption 100.0000.....		10,672,428	10,672,428	10,458,979	10,437,635	86,795	147,999	.....	.....234,794	.....	.....10,672,428	.....	.....	.....0	381,836	04/29/2024.	4.A PL.....
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1 4...		..	08/12/2021.	Redemption 100.0000.....		462,260	462,260	457,638	452,090	6,906	3,264	.....	.....10,170	.....	.....462,260	.....	.....	.....0	16,539	04/29/2024.	4.A PL.....
85789# AA 2	Stealth Holding LLC Term Ln Nt 1 7.750...		..	07/01/2021.	Redemption 100.0000.....		2,181	2,181	2,137	.....	.....	.....44	.....	.....44	.....	.....2,181	.....	.....	.....0	58	03/01/2026.	3.C Z.....
86738* AA 6	Sigma Electric Manufac Corp Term Ln A-1		..	09/30/2021.	Redemption 100.0000.....		7,332	7,332	7,185	7,257	.....	.....75	.....	.....75	.....	.....7,332	.....	.....	.....0	389	10/31/2023.	3.A PL.....

SCHEDULE D - PART 4

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

QE05.21

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 6.250% 0			..	09/30/2021.	Redemption 100.0000.....		8,540	8,540	8,370	7,857	580	103		683		8,540			0	481	05/27/2024.	3.A PL.....
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt			..	09/30/2021.	Redemption 100.0000.....		5,016	5,016	4,949	4,615	355	46		401		5,016			0	282	05/27/2024.	3.A PL.....
87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt..			..	09/30/2021.	Redemption 100.0000.....		1,688	1,688	1,645	1,645		42		42		1,688			0	92	12/02/2026.	3.A PL.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln			..	09/30/2021.	Redemption 100.0000.....		473	473	467	83		6		6		473			0	31	12/02/2026.	3.A PL.....
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te			..	09/01/2021.	Tax Free Exchange.....		146,983	148,128	146,919			64		64		146,983			0	2,356	10/02/2025.	3.B PL.....
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te			..	07/01/2021.	Redemption 100.0000.....		344	344	341	271		3		3		344			0	13	10/02/2025.	3.B Z.....
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te			..	09/01/2021.	Tax Free Exchange.....		38,834	38,834	38,834					0		38,834			0	1,152	10/02/2025.	3.B PL.....
88233F AK 6	Vistra Operations Co LLC Incremental Ter.			..	09/30/2021.	Redemption 100.0000.....		27,173	27,173	26,958	24,557		212		212		27,173			0	381	12/31/2025.	2.C FE.....
88632N AP 5	Tibco Software Inc New Term Ln B #3 Nt 1			..	08/31/2021.	Redemption 100.0000.....		24,937	24,937	24,889			48		48		24,937			0	85	07/03/2026.	4.B Z.....
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...			..	09/30/2021.	Redemption 100.0000.....		7,347	7,347	7,163	7,200	11	136		147		7,347			0	271	11/15/2025.	3.B PL.....
89158* AD 5	Touchstone Acquisition Inc Delayed Draw..			..	09/30/2021.	Redemption 100.0000.....		1,531	1,531	1,504	1,500	5	25		30		1,531			0	56	11/15/2025.	3.B PL.....
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24.....			..	09/30/2021.	Redemption 100.0000.....		4,500	4,500	4,421			79		79		4,500			0		12/28/2024.	4.A Z.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt			..	09/30/2021.	Redemption 100.0000.....		38,696	38,696	38,940	38,333	502	(140)		362		38,696			0	572	06/01/2024.	3.A FE.....
90351H AB 4	US Foods Inc New Term Ln Nt 1 1.834%			..	08/13/2021.	Tax Free Exchange.....		25,094,695	25,044,422	25,174,932	24,631,189	479,681	(16,175)		463,506		25,094,695			0	296,745	06/27/2023.	4.C FE.....
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln			..	09/30/2021.	Redemption 100.0000.....		5,367	5,367	5,367	5,152	215			215		5,367			0	227	02/01/2024.	4.B PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2...			..	08/31/2021.	Tax Free Exchange.....		16,164	16,250	15,900	15,714	340	57		397		16,164			0	1,038	08/31/2022.	5.A PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 12			..	09/30/2021.	Redemption 100.0000.....		16,250	16,250	16,164			86		86		16,250			0	115	08/31/2022.	5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw			..	08/31/2021.	Tax Free Exchange.....		14,736	14,736	14,736	14,297	439			439		14,736			0	825	08/31/2022.	5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw			..	09/30/2021.	Redemption 100.0000.....		14,736	14,736	14,736					0		14,736			0	104	08/31/2022.	5.A PL.....
92940J AB 4	WR Grace & Co Term Ln B1 Nt 1 1.895% 0			..	09/22/2021.	Redemption 100.0000.....		3,582,895	3,582,895	3,578,416	3,529,151	50,927	2,816		53,743		3,582,895			0	51,494	04/03/2025.	3.A FE.....
92940J AD 0	WR Grace & Co Term Ln B2 Nt 1 1.895% 0			..	09/22/2021.	Redemption 100.0000.....		6,142,105	6,142,105	6,134,428	6,137,278		4,828		4,828		6,142,105			0	88,275	04/03/2025.	2.C FE.....
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1			..	09/30/2021.	Redemption 100.0000.....		2,430	2,430	2,382	2,394		36		36		2,430			0	135	03/30/2024.	3.B PL.....
92974* AB 5	Discovery Life Sciences LLC Delayed Draw			..	09/30/2021.	Redemption 100.0000.....		797	797	790			8		8		797			0	26	03/30/2024.	3.B PL.....
92974* AC 3	Discovery Life Sciences LLC New Term Ln			..	09/30/2021.	Redemption 100.0000.....		647	647	634	637		10		10		647			0	39	03/30/2024.	3.B PL.....
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.			..	07/01/2021.	Redemption 100.0000.....		3,850	3,850	3,793	3,803		47		47		3,850			0	131	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te			..	07/01/2021.	Redemption 100.0000.....		920	920	914	576		6		6		920			0	26	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te			..	09/01/2021.	Tax Free Exchange.....		401,236	402,107	401,138	8,362		92		92		401,236			0	8,728	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te			..	07/01/2021.	Redemption 100.0000.....		119	119	118	118		1		1		119			0	4	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te			..	09/01/2021.	Tax Free Exchange.....		46,833	47,127	46,773	46,793		40		40		46,833			0	2,423	10/02/2025.	3.B PL.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2021.	Redemption	100.0000.....	.....	.....1,450	1,450	1,439	1,440	.....	.....10	.....	.....10	.....	.....1,450	.....	.....	.....0	68	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange.....	.....	.....	.....663,120	667,229	662,548	444,046	.....	.....377	.....	.....377	.....	.....663,120	.....	.....	.....0	23,470	10/02/2025.	3.B PL.....
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt	..	09/30/2021.	Redemption	100.0000.....	.....	.....46,875	46,875	46,061	46,168	.....	.....707	.....	.....707	.....	.....46,875	.....	.....	.....0	3,483	02/28/2025.	3.A PL.....
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.63..	..	09/30/2021.	Redemption	100.0000.....	.....	.....965	965	944	946	.....	.....19	.....	.....19	.....	.....965	.....	.....	.....0	45	02/27/2026.	2.C PL.....
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	..	09/30/2021.	Redemption	100.0000.....	.....	.....184	184	182	182	.....	.....2	.....	.....2	.....	.....184	.....	.....	.....0	11	02/27/2026.	2.C PL.....
97383* AA 1	Winebow Holdings Inc Term Ln Nt 1 7.25..	..	09/30/2021.	Redemption	100.0000.....	.....	.....4,500	4,500	4,433	.....	.....	.....68	.....	.....68	.....	.....4,500	.....	.....	.....0	149	07/01/2025.	3.C PL.....
BL2961 73 0	Ultimate Software Group Inc Initial Term....	..	09/30/2021.	Redemption	100.0000.....	.....	.....49,750	49,750	49,952	49,669	240	(159)	.....	.....81	.....	.....49,750	.....	.....	.....0	1,456	05/03/2026.	4.C FE.....
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt.	..	07/01/2021.	Redemption	100.0000.....	.....	.....2,679	2,679	2,625	.....	.....	.....53	.....	.....53	.....	.....2,679	.....	.....	.....0	67	03/01/2026.	3.C Z.....
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te.	..	09/30/2021.	Redemption	100.0000.....	.....	.....1,898	1,898	1,850	.....	.....	.....47	.....	.....47	.....	.....1,898	.....	.....	.....0	74	01/28/2028.	4.A Z.....
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1.....	..	09/30/2021.	Redemption	100.0000.....	.....	.....783	783	763	.....	.....	.....20	.....	.....20	.....	.....783	.....	.....	.....0	31	01/28/2028.	4.A Z.....
000000 00 0	Burger King Term Ln B-4 Nt 1 1.834% 11	A	09/29/2021.	Redemption	100.0000.....	.....	.....87,638	87,638	87,623	86,077	1,547	14	.....	.....1,561	.....	.....87,638	.....	.....	.....0	1,230	11/14/2026.	3.B FE.....
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..	A	09/30/2021.	Redemption	100.0000.....	.....	.....3,789	3,789	3,695	3,714	.....	.....76	.....	.....76	.....	.....3,789	.....	.....	.....0	194	08/15/2025.	2.C PL.....
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.	A	09/30/2021.	Redemption	100.0000.....	.....	.....711	711	711	.....	.....	.....0	.....	.....0	.....	.....711	.....	.....	.....0	36	08/15/2025.	2.C PL.....
29668# AC 2	Essential Services Hldg Corp Delayed Dra.	A	09/30/2021.	Redemption	100.0000.....	.....	.....2,850	2,850	2,814	.....	.....	.....36	.....	.....36	.....	.....2,850	.....	.....	.....0	15	04/30/2027.	3.B PL.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.837% 05/	A	09/30/2021.	Redemption	100.0000.....	.....	.....18,465	18,465	18,530	18,513	.....	.....(48)	.....	.....(48)	.....	.....18,465	.....	.....	.....0	259	05/30/2025.	2.C FE.....
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 3.629	D	08/31/2021.	Redemption	100.0000.....	.....	.....50,110	50,110	49,972	49,005	1,017	88	.....	.....1,105	.....	.....50,110	.....	.....	.....0	1,910	04/28/2024.	4.B FE.....
93279# AA 3	Walnut Parent Inc Term Ln Nt 1 6.500%..	C	08/31/2021.	Redemption	100.0000.....	.....	.....4,500	4,500	4,388	4,388	2	111	.....	.....113	.....	.....4,500	.....	.....	.....0	215	11/09/2027.	3.C PL.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	....115,340,561	115,322,877	114,774,598	105,720,897	1,263,860	406,181	0	1,670,041	0	115,340,561	0	0	0	..3,013,125	XXX	XXX
8399997.	Total - Bonds - Part 4.....	.....	.....	.....	.....	.....	....809,772,231	805,455,716	812,720,899	754,041,665	1,639,948	(868,191)	0	771,757	0	805,213,543	0	943,496	943,496	26,834,196	XXX	XXX
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....	....809,772,231	805,455,716	812,720,899	754,041,665	1,639,948	(868,191)	0	771,757	0	805,213,543	0	943,496	943,496	26,834,196	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....	..	09/09/2021.	Redemption	100.0000.....	14,052.650	1,405,265	.....	.....1,405,265	1,362,262	(154,797)	.....	.....	....(154,797)	.....	.....1,405,265	.....	.....	.....0	.....	XXX	2.A PL.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....	.....	.....	.....	.....	.....	.....1,405,265	XXX	1,405,265	1,362,262	(154,797)	0	0	(154,797)	0	1,405,265	0	0	0	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....	.....	.....	.....	.....	.....	.....1,405,265	XXX	1,405,265	1,362,262	(154,797)	0	0	(154,797)	0	1,405,265	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks.....	.....	.....	.....	.....	.....	.....1,405,265	XXX	1,405,265	1,362,262	(154,797)	0	0	(154,797)	0	1,405,265	0	0	0	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																						
92624# 10 9	Victoria National Ins Co Com.....	..	07/01/2021.	Cancellation of shares.....	1,000.000	.....	.....2,500,000	XXX	2,500,000	3,801,545	..(1,301,545)	.....	.....	....(1,301,545)	.....	.....2,500,000	.....	.....	.....0	.....	XXX	XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and AffiliatesOther.....	.....	.....	.....	.....	.....	.....2,500,000	XXX	2,500,000	3,801,545	..(1,301,545)	0	0	(1,301,545)	0	2,500,000	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....	.....	.....	.....	.....	.....	.....2,500,000	XXX	2,500,000	3,801,545	..(1,301,545)	0	0	(1,301,545)	0	2,500,000	0	0	0	0	XXX	XXX
9799999.	Total - Common Stocks.....	.....	.....	.....	.....	.....	.....2,500,000	XXX	2,500,000	3,801,545	..(1,301,545)	0	0	(1,301,545)	0	2,500,000	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....	.....	.....	.....	.....	.....	.....3,905,265	XXX	3,905,265	5,163,807	..(1,456,342)	0	.....	....(1,456,342)	0	3,905,265	0	0	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	.....	....813,677,496	XXX	816,626,164	759,205,472	183,606	(868,191)	0	(684,585)	0	809,118,808	0	943,496	943,496	26,834,196	XXX	XXX

QE05.22

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	Code	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 - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Hedge.....	N/A.....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	07/18/2012....	12/15/2024....		..400,000,000	LIBOR03M (4.57 USD)			(6,245,951)			(19,557,988)					3,583,830	.....	04.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....										0	0	(6,245,951)	0	XXX	(19,557,988)	0	0	0	0	3,583,830	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
QE06	Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/29/2017....	07/19/2023....		7,998,200	3.11 USD (0.98 EUR)			126,222	(107,800)		66,734		445,200			53,654		100 / QL.....
	Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/29/2017....	07/19/2024....		9,140,800	3.26 USD (1.17 EUR)			141,153	(123,200)		122,277		508,800			76,515		100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/07/2018....	04/16/2028....		8,284,160	4.36 USD (2.77 GBP)			91,825	(339,200)		5,444		154,480			105,991		100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/07/2018....	04/16/2028....		8,284,160	4.3 USD (2.69 GBP)			93,210	(339,200)		10,573		154,480			105,991		100 / QL.....
	Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/02/2020....	09/25/2032....		28,237,952	2.19 USD (0.86 JPY)			292,103	1,281,352		(246,808)		2,099,090			468,157		100 / QL.....
	Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020....	10/29/2032....		19,956,300	2.76 USD (1.45 EUR)			194,991	270,300		(234,666)		1,081,200			332,254		100 / QL.....
	Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/12/2021....	07/23/2031....		13,668,480	2.9 USD (1.24 EUR)			44,224	583,080		778,464		583,080			214,125		100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
.....																						
.....																						
.....																						
101999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	983,728	1,225,332	XXX	502,018	0	...5,026,330	0	0	1,356,687	XXX	XXX
104999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	(5,262,223)	1,225,332	XXX	(19,055,970)	0	...5,026,330	0	0	4,940,517	XXX	XXX
Total - Swaps																						
135999999. Total-Swaps-Interest Rate.....										0	0	(6,245,951)	0	XXX	(19,557,988)	0	0	0	0	3,583,830	XXX	XXX
137999999. Total-Swaps-Foreign Exchange.....										0	0	983,728	1,225,332	XXX	502,018	0	...5,026,330	0	0	1,356,687	XXX	XXX
140999999. Total-Swaps.....										0	0	(5,262,223)	1,225,332	XXX	(19,055,970)	0	...5,026,330	0	0	4,940,517	XXX	XXX
Totals																						
168999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	(5,262,223)	1,225,332	XXX	(19,055,970)	0	...5,026,330	0	0	4,940,517	XXX	XXX
175999999. TOTAL.....										0	0	(5,262,223)	1,225,332	XXX	(19,055,970)	0	...5,026,330	0	0	4,940,517	XXX	XXX

QE06.1

(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
Short Futures																					
Hedging Other																					
BPZ1.....	9	...773,621	British Pound (GBP) Future Dec 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	12/13/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/09/2021.	1.3753	1.3475	(2,250)	.....	.....	.....	.....	.....15,652	15,652	100,563	03	62,500
ECZ1.....	767	#####	Euro Currency (EUR) Future Dec 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	12/13/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/09/2021.	1.1828	1.1600	167,781	.....	.....	.....	.....	....2,188,615	2,188,615	8,570,232	03	125,000
.....																					
.....																					
16029999999. Total-Short Futures-Hedging Other.....												165,531	0	0	0	0	2,204,267	2,204,267	8,670,795	XXX	XXX
16499999999. Total-Short Futures.....												165,531	0	0	0	0	2,204,267	2,204,267	8,670,795	XXX	XXX
Totals																					
17099999999. Total-Hedging Other.....												165,531	0	0	0	0	2,204,267	2,204,267	8,670,795	XXX	XXX
17599999999. TOTAL.....												165,531	0	0	0	0	2,204,267	2,204,267	8,670,795	XXX	XXX

QE07

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

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

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX				0	167,781	(2,250)	167,781	8,670,795	8,670,795
NAIC 1 Designation												
Barclays Bank PLC.....						(231,000)	0	189,011		189,011	130,168	0
BNP Paribas.....			430,000		853,380		423,380	778,464	(234,666)	113,798	546,379	546,379
Citibank NA.....					1,281,352		1,281,352		(246,808)	0	468,157	468,157
Royal Bank of Scotland.....			150,000			(678,400)	0	16,017		0	211,983	0
0299999999. Total NAIC 1 Designation.....			580,000	0	2,134,732	(909,400)	1,704,732	983,493	(481,475)	302,809	1,356,687	1,014,536
NAIC 2 Designation												
Deutsche Bank AG.....							0		(19,557,988)	0	3,583,830	3,583,830
0399999999. Total NAIC 2 Designation.....			0	0	0	0	0	0	(19,557,988)	0	3,583,830	3,583,830
0999999999. Gross Totals.....			580,000	0	2,134,732	(909,400)	1,704,732	1,151,274	(20,041,713)	470,590	13,611,312	13,269,160
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					2,134,732	(909,400)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group - CME.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	U S Treasury 01/15/2025 TIPS.....	8,670,795	7,000,000	8,101,217	01/15/2025.	I.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	.....	.....	.....		.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	.....	.....	.....		.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	289,889	.....	.....289,889		V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	24,146,000	.....	.....24,146,000		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	.....	.....	.....		.....V.....
0199999999. Totals.....				33,106,684	7,000,000	32,537,106	XXX	XXX
Collateral Pledged to Reporting Entity								
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	430,000	.....	XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	150,000	.....	XXX		V.....
0299999999. Totals.....				580,000	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 Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)
Identifier	Description																	

NONE

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

Reinvested Collateral Assets Owned as of Current Quarter

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....	.....	1.D FM.....	426,017	426,017	07/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....	.....	1.D FM.....	886,167	1,080,027	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....	.....	1.D FM.....	419,819	419,819	11/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....	.....	1.D FM.....	449,870	251,995	09/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....	.....	1.D FM.....	671,357	671,357	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					2,853,230	2,849,215	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					2,853,230	2,849,215	XXX
Totals								
6499999	Total - Residential Mortgage-Backed Securities.....					2,853,230	2,849,215	XXX
7099999	Subtotal - Bonds.....					2,853,230	2,849,215	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	1.A.....	34,516,647	34,516,647	10/01/2021.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....					34,516,647	34,516,647	XXX
9999999	Totals.....					37,369,877	37,365,862	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....12,240,159 Book/Adjusted Carrying Value \$.....12,282,689
2. Average balance for the year: Fair Value \$.....27,431,815 Book/Adjusted Carrying Value \$.....27,410,512
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....37,365,862 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

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

General Interrogatories:

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

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Axos Bank.....	San Diego, CA.....	.....	.....	.....	.....(788,030)	(429,961)	(357,064)	XXX
Bank of America.....	Concord, CA.....	.....	.....	.....	.....1,329,042	1,474,858	1,647,527	XXX
Bank of New York Mellon.....	New York, NY.....	.....	.....	.....	.....12,782,995	18,776,195	59,213,113	XXX
Chase Bank.....	Columbus, OH.....	.....	.....	.....	.....(567,715,010)	(556,596,451)	(580,691,775)	XXX
Citibank.....	New York, NY.....	.....	.....	.....	.....3,049,000	3,025,287	2,570,582	XXX
Fifth Third Bank.....	Cincinnati, OH.....	.....	.....	.....	.....27,328,110	26,448,332	25,447,798	XXX
Huntington National Bank.....	Columbus, OH.....	.....	.....	.....	.....(18,692,392)	(18,738,290)	(15,610,351)	XXX
Key Bank.....	Canton, OH.....	.....	.....	.....	.....497,213	1,076,381	7,723,063	XXX
National Bank of Detroit.....	Detroit, MI.....	.....	.....	.....	.....(304,473)	(2,515,063)	(652,408)	XXX
PNC Bank.....	Columbus, OH.....	.....	.....	.....	.....89,623,995	93,459,378	124,183,413	XXX
Toronto Dominio Bank.....	Toronto, CN.....	.....	.....	.....	.....156,528	154,646	154,275	XXX
Univest Bank and Trust Company.....	Souderton, PA.....	.....	.....	.....	.....603,005	603,018	603,031	XXX
Wells Fargo Bank.....	Souderton, PA.....	.....	.....	.....	.....(9,233,044)	(3,146,646)	(8,557,836)	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	0	0	144,356	106,424	110,522	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(461,218,706)	(436,301,892)	(384,216,109)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(461,218,706)	(436,301,892)	(384,216,109)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(461,218,706)	(436,301,892)	(384,216,109)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1			2				3	4	5	6	7	8	9
CUSIP			Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO													
38141W	32	3	Goldman Sachs Fin Sq Treas Oblig Fd.....					09/30/2021.....	0.006		6,116,486	18	158
825252	40	6	S/T Investment Co Treasury Trust (AIM).....					09/30/2021.....	0.010		8,643,989	55	17
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....											14,760,475	73	175
All Other Money Market Mutual Funds													
825252	69	5	S/T Investment Co Liquid Asset Private (.....					10/04/2016.....	0.012		31,006		3
825252	88	5	S/T Investment Co Govt and Agency AIM.....					09/20/2021.....	0.026		3,530,997	407	
8699999. Total - All Other Money Market Mutual Funds.....											3,562,003	407	3
Qualified Cash Pools Under SSAP No. 2R													
			Nationwide Cash Management Co.....					09/30/2021.....	0.037		545,809,678		4,343
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....											545,809,678	0	4,343
9999999. Total - Cash Equivalents											564,132,156	480	4,521



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2021

NAIC Group Code.....140

NAIC Company Code.....23787

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....9,310	7,116	1,497,500

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified:

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