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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

NATIONWIDE INDEMNITY COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 10070 | Employer's ID Number..... 31-1399201

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... February 16, 1994 | Commenced Business..... April 15, 1994

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)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(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	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AUDREY RUTH KAVANAGH	AVP & TREASURER		

OTHER

PAMELA ANN BIESECKER — SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

TIMOTHY GERARD FROMMEYER | OSCAR GUERRERO | ELIZABETH MARGARET RICZKO | MARK ALLEN BERVEN #

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

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	AUDREY RUTH KAVANAGH
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	AVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of February 2022

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

NOTARIAL SEAL STATE OF OHIO
ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	11,219,763	4.1	11,219,762		11,219,762	4.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	3,025,931	1.1	3,025,931		3,025,931	1.1
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	3,743,174	1.4	3,743,174		3,743,174	1.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	29,089,192	10.7	29,089,189		29,089,189	10.7
1.06 Industrial and Miscellaneous	103,152,409	38.0	103,152,413	3,698,026	106,850,439	39.3
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans	14,156,017	5.2	14,156,018		14,156,018	5.2
1.11 Total Long-Term Bonds	164,386,486	60.5	164,386,487	3,698,026	168,084,513	61.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages	2,633,643	1.0	2,633,642		2,633,642	1.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance	(293)	(0.0)	(293)		(293)	(0.0)
4.06 Total Mortgage Loans	2,633,350	1.0	2,633,349	0	2,633,349	1.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(1,912,157)	(0.7)	(1,912,157)		(1,912,157)	(0.7)
6.02 Cash Equivalents (Schedule E, Part 2)	16,767,628	6.2	16,767,628	546,139	17,313,767	6.4
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	14,855,471	5.5	14,855,471	546,139	15,401,610	5.7
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	85,644,335	31.5	85,644,335		85,644,335	31.5
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)	4,244,165	1.6	4,244,165	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	271,763,807	100.0	271,763,807	4,244,165	271,763,807	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		96,944,141
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		1,450,595
7.	Deduct amounts received on disposals, Part 3, Column 15		95,761,093
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,633,643
12.	Total valuation allowance		(293)
13.	Subtotal (Line 11 plus Line 12)		2,633,350
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,633,350

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		74,411,787
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)	2,622,999	2,622,999
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	8,609,551	
5.2	Totals, Part 3, Column 9		8,609,551
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		85,644,337
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		85,644,337

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,201,587,534
2.	Cost of bonds and stocks acquired, Part 3, Column 7		76,689,120
3.	Accrual of discount		869,063
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	114,720	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11	(14,561,823)	(14,447,103)
5.	Total gain (loss) on disposals, Part 4, Column 19		90,230,415
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,189,054,975
7.	Deduct amortization of premium		2,875,864
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,388,292
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		164,386,482
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		164,386,482

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	11,219,762	12,161,001	11,111,980	11,523,659
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	11,219,762	12,161,001	11,111,980	11,523,659
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,025,931	3,123,861	3,384,260	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,743,174	4,143,891	3,934,600	3,630,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	29,089,192	31,220,905	30,822,563	27,830,445
Industrial and Miscellaneous,	8. United States	104,730,695	106,473,705	105,131,789	103,854,217
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	3,395,103	3,572,755	3,388,500	3,250,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	9,182,625	9,202,698	9,208,297	8,923,976
	11. Totals	117,308,423	119,249,158	117,728,586	116,028,193
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	164,386,482	169,898,816	166,981,989	162,012,297
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	164,386,482	169,898,816	166,981,989	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	1,117,207	420,764	9,681,791			XXX	11,219,762	6.8	271,421,808	12.3	10,934,762	285,000
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	1,117,207	420,764	9,681,791	0	0	XXX	11,219,762	6.8	271,421,808	12.3	10,934,762	285,000
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	3,025,931					XXX	3,025,931	1.8	38,549,892	1.8	3,025,931	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	3,025,931	0	0	0	0	XXX	3,025,931	1.8	38,549,892	1.8	3,025,931	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1			2,113,174	1,630,000		XXX	3,743,174	2.3	85,089,461	3.9	3,743,174	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	2,113,174	1,630,000	0	XXX	3,743,174	2.3	85,089,461	3.9	3,743,174	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	464,698	20,061,157	1,580,486	4,626,196		XXX	26,732,537	16.3	604,671,013	27.5	26,732,537	
5.2 NAIC 2		2,356,653				XXX	2,356,653	1.4	75,296,886	3.4	2,356,653	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	464,698	22,417,810	1,580,486	4,626,196	0	XXX	29,089,190	17.7	679,967,899	30.9	29,089,190	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	5,232,837	23,883,039	13,967,105	259,854	2,167,589	XXX	45,510,424	27.7	619,853,882	28.2	12,781,480	32,728,943
6.2 NAIC 2	2,174,583	14,105,698	19,988,195	4,185,245	9,785,643	XXX	50,239,364	30.6	437,208,842	19.9	28,978,376	21,260,988
6.3 NAIC 3	162	2,133,105	3,171,325			XXX	5,304,592	3.2	38,231,488	1.7	2,325,681	2,978,911
6.4 NAIC 4	762,035	514,204	540,841	122		XXX	1,817,202	1.1	12,766,812	0.6	425,008	1,392,194
6.5 NAIC 5	59,012	141,190	64,510	16,121		XXX	280,833	0.2	3,937,765	0.2	280,833	
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	8,228,629	40,777,236	37,731,976	4,461,342	11,953,232	XXX	103,152,415	62.7	1,111,998,789	50.5	44,791,378	58,361,036
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3		7,683,671				XXX	7,683,671	4.7	14,128,887	0.6	7,683,671	
10.4 NAIC 4		6,472,347				XXX	6,472,347	3.9	430,812	0.0	6,472,347	
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	14,156,018	0	0	0	XXX	14,156,018	8.6	14,559,699	0.7	14,156,018	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 9,840,673	44,364,960	27,342,556	6,516,050	2,167,589	0	90,231,828	54.9	XXX	XXX	57,217,884	33,013,943
11.2 NAIC 2	(d) 2,174,583	16,462,351	19,988,195	4,185,245	9,785,643	0	52,596,017	32.0	XXX	XXX	31,335,029	21,260,988
11.3 NAIC 3	(d) 162	9,816,776	3,171,325	0	0	0	12,988,263	7.9	XXX	XXX	10,009,352	2,978,911
11.4 NAIC 4	(d) 762,035	6,986,551	540,841	122	0	0	8,289,549	5.0	XXX	XXX	6,897,355	1,392,194
11.5 NAIC 5	(d) 59,012	141,190	64,510	16,121	0	0	(c) 280,833	0.2	XXX	XXX	280,833	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	12,836,465	77,771,828	51,107,427	10,717,538	11,953,232	0	(b) 164,386,490	100.0	XXX	XXX	105,740,453	58,646,036
11.8 Line 11.7 as a % of Col. 7	7.8	47.3	31.1	6.5	7.3	0.0	100.0	XXX	XXX	XXX	64.3	35.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	128,701,887	483,030,522	709,199,265	167,131,976	131,522,406		XXX	XXX	1,619,586,056	73.6	1,438,516,870	181,069,186
12.2 NAIC 2	28,280,561	187,775,272	145,876,725	62,458,747	88,114,423		XXX	XXX	512,505,728	23.3	468,199,120	44,306,606
12.3 NAIC 3	3,958,812	27,995,114	7,927,220	2,156,833	10,322,396		XXX	XXX	52,360,375	2.4	44,636,071	7,724,303
12.4 NAIC 4	453,328	6,456,418	6,257,227	30,651			XXX	XXX	13,197,624	0.6	6,615,459	6,582,165
12.5 NAIC 5	547,504	2,123,513	909,694	357,054			XXX	XXX	(c) 3,937,765	0.2	3,317,220	620,544
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	161,942,092	707,380,839	870,170,131	232,135,261	229,959,225	0	XXX	XXX	(b) 2,201,587,548	100.0	1,961,284,740	240,302,804
12.8 Line 12.7 as a % of Col. 9	7.4	32.1	39.5	10.5	10.4	0.0	XXX	XXX	100.0	XXX	89.1	10.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	7,265,322	24,606,082	16,753,703	6,425,188	2,167,589		57,217,884	34.8	1,438,516,870	65.3	57,217,884	XXX
13.2 NAIC 2		2,565,642	16,052,841	2,930,903	9,785,643		31,335,029	19.1	468,199,120	21.3	31,335,029	XXX
13.3 NAIC 3	162	7,684,431	2,324,759				10,009,352	6.1	44,636,071	2.0	10,009,352	XXX
13.4 NAIC 4	33,833	6,542,559	320,841	122			6,897,355	4.2	6,615,459	0.3	6,897,355	XXX
13.5 NAIC 5	59,012	141,190	64,510	16,121			280,833	0.2	3,317,220	0.2	280,833	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	7,358,329	41,539,904	35,516,654	9,372,334	11,953,232	0	105,740,453	64.3	1,961,284,740	89.1	105,740,453	XXX
13.8 Line 13.7 as a % of Col. 7	7.0	39.3	33.6	8.9	11.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.5	25.3	21.6	5.7	7.3	0.0	64.3	XXX	XXX	XXX	64.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	2,575,351	19,758,878	10,588,853	90,862			33,013,944	20.1	181,069,186	8.2	XXX	33,013,944
14.2 NAIC 2	2,174,583	13,896,709	3,935,354	1,254,342			21,260,988	12.9	44,306,606	2.0	XXX	21,260,988
14.3 NAIC 3		2,132,344	846,566				2,978,910	1.8	7,724,303	0.4	XXX	2,978,910
14.4 NAIC 4	728,202	443,992	220,000				1,392,194	0.8	6,582,165	0.3	XXX	1,392,194
14.5 NAIC 5							0	0.0	620,544	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	5,478,136	36,231,923	15,590,773	1,345,204	0	0	58,646,036	35.7	240,302,804	10.9	XXX	58,646,036
14.8 Line 14.7 as a % of Col. 7	9.3	61.8	26.6	2.3	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.3	22.0	9.5	0.8	0.0	0.0	35.7	XXX	XXX	XXX	XXX	35.7

(a) Includes $.....33,078,971 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	71,549	346,087	9,681,791			XXX	10,099,427	6.1	269,215,823	12.2	10,099,426	
1.02 Residential Mortgage-Backed Securities	760,657	74,678				XXX	835,335	0.5	1,195,986	0.1	835,335	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities	285,000					XXX	285,000	0.2	1,010,000	0.0		285,000
1.05 Totals	1,117,206	420,765	9,681,791	0	0	XXX	11,219,762	6.8	271,421,809	12.3	10,934,761	285,000
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	3,025,931					XXX	3,025,931	1.8	38,549,892	1.8	3,025,931	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	3,025,931	0	0	0	0	XXX	3,025,931	1.8	38,549,892	1.8	3,025,931	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations			2,113,174	1,630,000		XXX	3,743,174	2.3	85,089,461	3.9	3,743,174	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	2,113,174	1,630,000	0	XXX	3,743,174	2.3	85,089,461	3.9	3,743,174	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations		22,058,003		4,626,196		XXX	26,684,199	16.2	613,177,667	27.9	26,684,199	
5.02 Residential Mortgage-Backed Securities	464,698	359,806				XXX	824,504	0.5	66,790,230	3.0	824,504	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities			1,580,486			XXX	1,580,486	1.0		0.0	1,580,486	
5.05 Totals	464,698	22,417,809	1,580,486	4,626,196	0	XXX	29,089,189	17.7	679,967,897	30.9	29,089,189	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	728,202	25,387,322	27,097,323	4,185,245	11,953,231	XXX	69,351,323	42.2	766,655,848	34.8	36,870,818	32,480,504
6.02 Residential Mortgage-Backed Securities	388,804	773,488	363,507	185,236		XXX	1,711,035	1.0	60,296,300	2.7	1,711,035	
6.03 Commercial Mortgage-Backed Securities	1,972,379	3,440,384				XXX	5,412,763	3.3	216,283,126	9.8	5,412,763	
6.04 Other Loan-Backed and Structured Securities	5,139,243	11,176,042	10,271,146	90,862		XXX	26,677,293	16.2	68,763,512	3.1	796,762	25,880,531
6.05 Totals	8,228,628	40,777,236	37,731,976	4,461,343	11,953,231	XXX	103,152,414	62.7	1,111,998,786	50.5	44,791,378	58,361,035
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired		14,156,018				XXX	14,156,018	8.6	14,559,699	0.7	14,156,018	
10.03 Totals	0	14,156,018	0	0	0	XXX	14,156,018	8.6	14,559,699	0.7	14,156,018	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	3,825,682	47,791,412	38,892,288	10,441,441	11,953,231	XXX	112,904,054	68.7	XXX	XXX	80,423,548	32,480,504
11.02 Residential Mortgage-Backed Securities	1,614,159	1,207,972	363,507	185,236	0	XXX	3,370,874	2.1	XXX	XXX	3,370,874	0
11.03 Commercial Mortgage-Backed Securities	1,972,379	3,440,384	0	0	0	XXX	5,412,763	3.3	XXX	XXX	5,412,763	0
11.04 Other Loan-Backed and Structured Securities	5,424,243	11,176,042	11,851,632	90,862	0	XXX	28,542,779	17.4	XXX	XXX	2,377,248	26,165,531
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	14,156,018	0	0	0	XXX	14,156,018	8.6	XXX	XXX	14,156,018	0
11.08 Totals	12,836,463	77,771,828	51,107,427	10,717,539	11,953,231	0	164,386,488	100.0	XXX	XXX	105,740,451	58,646,035
11.09 Line 11.08 as a % of Col. 7	7.8	47.3	31.1	6.5	7.3	0.0	100.0	XXX	XXX	XXX	64.3	35.7
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	92,627,297	539,827,327	705,916,258	209,262,626	225,055,183	XXX	XXX	XXX	1,772,688,691	80.5	1,668,015,648	104,673,044
12.02 Residential Mortgage-Backed Securities	25,895,431	54,488,002	31,094,105	11,900,937	4,904,041	XXX	XXX	XXX	128,282,516	5.8	88,393,366	39,889,150
12.03 Commercial Mortgage-Backed Securities	33,018,399	68,687,457	114,577,270			XXX	XXX	XXX	216,283,126	9.8	175,331,701	40,951,424
12.04 Other Loan-Backed and Structured Securities	10,400,964	29,818,353	18,582,497	10,971,698		XXX	XXX	XXX	69,773,512	3.2	14,984,326	54,789,186
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans		14,559,699				XXX	XXX	XXX	14,559,699	0.7	14,559,699	
12.08 Totals	161,942,091	707,380,838	870,170,130	232,135,261	229,959,224	0	XXX	XXX	2,201,587,544	100.0	1,961,284,740	240,302,804
12.09 Line 12.08 as a % of Col. 9	7.4	32.1	39.5	10.5	10.4	0.0	XXX	XXX	100.0	XXX	89.1	10.9
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	3,097,480	22,613,079	33,572,660	9,187,099	11,953,231	XXX	80,423,549	48.9	1,668,015,648	75.8	80,423,549	XXX
13.02 Residential Mortgage-Backed Securities	1,614,159	1,207,972	363,507	185,236		XXX	3,370,874	2.1	88,393,366	4.0	3,370,874	XXX
13.03 Commercial Mortgage-Backed Securities	1,972,379	3,440,384				XXX	5,412,763	3.3	175,331,701	8.0	5,412,763	XXX
13.04 Other Loan-Backed and Structured Securities	674,310	122,451	1,580,486			XXX	2,377,247	1.4	14,984,326	0.7	2,377,247	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans		14,156,018				XXX	14,156,018	8.6	14,559,699	0.7	14,156,018	XXX
13.08 Totals	7,358,328	41,539,904	35,516,653	9,372,335	11,953,231	0	105,740,451	64.3	1,961,284,740	89.1	105,740,451	XXX
13.09 Line 13.08 as a % of Col. 7	7.0	39.3	33.6	8.9	11.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.5	25.3	21.6	5.7	7.3	0.0	64.3	XXX	XXX	XXX	64.3	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	728,201	25,178,332	5,319,628	1,254,342		XXX	32,480,503	19.8	104,673,044	4.8	XXX	32,480,503
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	39,889,150	1.8	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	40,951,424	1.9	XXX	0
14.04 Other Loan-Backed and Structured Securities	4,749,933	11,053,591	10,271,146	90,862		XXX	26,165,532	15.9	54,789,186	2.5	XXX	26,165,532
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	5,478,134	36,231,923	15,590,774	1,345,204	0	0	58,646,035	35.7	240,302,804	10.9	XXX	58,646,035
14.09 Line 14.08 as a % of Col. 7	9.3	61.8	26.6	2.3	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.3	22.0	9.5	0.8	0.0	0.0	35.7	XXX	XXX	XXX	XXX	35.7

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	172,176,128			172,176,128
2. Cost of cash equivalents acquired	190,740,365			190,740,365
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	346,148,865			346,148,865
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,767,628	0	0	16,767,628
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	16,767,628	0	0	16,767,628

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Qualified Cash Pools

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000701		VILLANOVA	PA		12/17/2001.	7.35	39,580						6,360,714	11/05/2001
00-1000875		SCOTTSDALE	AZ		09/18/2002.	8.08	275,769						4,333,560	06/17/2002
00-1000932		HARRISON TOWNSHIP	MI		05/29/2002.	7.10	2,222,712						6,902,857	04/05/2002
00-1100774		SOLANA BEACH	CA		03/24/2005.	5.23	95,581						7,716,160	03/16/2005
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							2,633,643	0	0	0	0	0	25,313,291	XXX
0899999. Total - Mortgages in Good Standing							2,633,643	0	0	0	0	0	25,313,291	XXX
3399999. Totals							2,633,643	0	0	0	0	0	25,313,291	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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																	
00-1000714	CLOSTER	NJ		11/08/2001.	12/03/2021.	236,085					0		236,085	236,085			0
00-1000949	STOW	OH		05/30/2002.	05/28/2021.	301,235					0		301,235	301,235			0
00-1001237	DALLAS	TX		11/20/2002.	05/18/2021.	491,787					0		491,787	491,787			0
0199999. Total - Mortgages Closed by Repayment						1,029,107	0	0	0	0	0	0	1,029,107	1,029,107	0	0	0
Mortgages With Partial Repayments																	
00-1000701	VILLANOVA	PA		12/17/2001.		496,158					0		456,578	456,578			0
00-1000875	SCOTTSDALE	AZ		09/18/2002.		583,170					0		307,400	307,400			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002.		2,482,695					0		259,984	259,984			0
00-1100774	SOLANA BEACH	CA		03/24/2005.		372,548					0		276,966	276,966			0
0299999. Total - Mortgages With Partial Repayments						3,934,570	0	0	0	0	0	0	1,300,928	1,300,928	0	0	0
Mortgages Disposed																	
00-1102262	DALLAS	TX		10/12/2018.	06/30/2021.	9,774,303					0		9,774,303	10,294,928		520,625	520,625
00-1102418	SEATTLE	WA		09/10/2015.	01/28/2021.	20,000,000					0		20,000,000	20,000,000			0
00-1102717	WASHINGTON	DC		10/12/2018.	01/28/2021.	14,917,165					0		14,917,165	14,917,165			0
00-1102749	HOUSTON	TX		07/25/2017.	06/30/2021.	25,000,000					0		25,000,000	25,751,838		751,838	751,838
00-1102752	HOUSTON	TX		07/28/2017.	06/30/2021.	8,775,130					0		8,775,130	8,953,262		178,132	178,132
00-1102831	PHOENIX	AZ		02/12/2018.	01/28/2021.	13,513,866					0		13,513,866	13,513,866			0
0399999. Total - Mortgages Disposed						91,980,464	0	0	0	0	0	0	91,980,464	93,431,058	0	1,450,595	1,450,595
0599999. Total Mortgages						96,944,141	0	0	0	0	0	0	94,310,498	95,761,092	0	1,450,595	1,450,595

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	US Government Building Open-End Feeder 1		San Antonio	TX	USAA Real Estate Company		07/17/2008		39,136,220	54,879,642	54,879,642	4,752,035	-	-		-	2,622,999	-	1.520
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									39,136,220	54,879,642	54,879,642	4,752,035	0	0	0	0	2,622,999	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		07/02/2002		4,665,156	30,764,692	30,764,692	3,857,516	-	-		-	-	-	2.930
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									4,665,156	30,764,692	30,764,692	3,857,516	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									39,136,220	54,879,642	54,879,642	4,752,035	0	0	0	0	2,622,999	0	XXX
4999999. Subtotal - Affiliated									4,665,156	30,764,692	30,764,692	3,857,516	0	0	0	0	0	0	XXX
5099999. Totals									43,801,376	85,644,334	85,644,334	8,609,551	0	0	0	0	2,622,999	0	XXX

Line Number	Book/Adjusted Carring Value by NAIC Designation Category Footnote:					
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
1B.	2A 0	2B 0	2C 0			
1C.	3A 0	3B 0	3C 0			
1D.	4A 0	4B 0	4C 0			
1E.	5A 0	5B 0	5C 0			
1F.	6 0					

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	US Government Building Open-End Feeder 1	San Antonio	TX	USAA Real Estate Company	07/17/2008.			2,622,999		-
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	2,622,999	0	XXX
4899999. Subtotal - Unaffiliated							0	2,622,999	0	XXX
5099999. Totals							0	2,622,999	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund XI LLC	Columbus	OH.	Distribution	06/30/2003.	12/31/2021.	-	-	-	-	-	0	-	-	-	-	-	0	63,629
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	63,629
4899999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	63,629
5099999. Totals							0	0	0	0	0	0	0	0	0	0	0	0	63,629

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
34459R AB 1	Morrocco AID Gtd SF Bd				1.B FE	479,772	115.730	463,666	400,644	417,636		(3,707)			7.550	5.585	JJ	13,948	30,249	04/28/2003.	07/15/2026.
912828 2R 0	U S Treasury Nt				1.A	9,515,665	104.961	10,496,090	10,000,000	9,681,791		51,460			2.250	2.867	FA	84,986	225,000	08/30/2018.	08/15/2027.
0199999. U.S. Government - Issuer Obligations						9,995,437	XXX	10,959,756	10,400,644	10,099,427	0	47,753	0	0	XXX	XXX	XXX	98,934	255,249	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB			4	1.A	132,833	105.289	142,996	135,813	135,006		155			6.500	6.907	MON	736	8,828	12/12/2001.	06/15/2024.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1.A	698,711	109.428	768,404	702,202	700,330		223			6.750	6.894	MON	3,950	47,399	01/24/2002.	06/15/2026.
0299999. U.S. Government - Residential Mortgage-Backed Securities						831,544	XXX	911,400	838,015	835,336	0	378	0	0	XXX	XXX	XXX	4,686	56,227	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed				1.B	285,000	101.700	289,845	285,000	285,000					6.850	6.851	AO	4,121	19,523	03/13/2001.	04/15/2022.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						285,000	XXX	289,845	285,000	285,000	0	0	0	0	XXX	XXX	XXX	4,121	19,523	XXX	XXX
0599999. Total - U.S. Government						11,111,981	XXX	12,161,001	11,523,659	11,219,763	0	48,131	0	0	XXX	XXX	XXX	107,741	330,999	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
605580 DJ 5	Mississippi St GO Ref Ser A				1.C FE	1,125,500	104.100	1,040,999	1,000,000	1,008,481		(9,833)			5.250	4.200	MN	8,750	52,500	01/12/2006.	11/01/2022.
605580 EE 5	Mississippi St GO Ref Ser A FSA Cr				1.C FE	2,258,760	104.143	2,082,862	2,000,000	2,017,450		(20,237)			5.250	4.170	MN	17,500	105,000	01/12/2006.	11/01/2022.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						3,384,260	XXX	3,123,861	3,000,000	3,025,931	0	(30,070)	0	0	XXX	XXX	XXX	26,250	157,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,384,260	XXX	3,123,861	3,000,000	3,025,931	0	(30,070)	0	0	XXX	XXX	XXX	26,250	157,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
172252 A8 1	Cincinnati OH City SD GO Ref Classroom C	SD			1.C FE	2,304,600	124.708	2,494,160	2,000,000	2,113,174		(16,557)			5.250	4.161	JD	8,750	105,000	09/25/2006.	12/01/2027.
758449 SF 0	Reedy Creek Impt Dist FL GO Txbl Ref Ser				1.D FE	1,630,000	101.211	1,649,731	1,630,000	1,630,000					2.497	2.497	JD	3,392	40,701	02/05/2020.	06/01/2034.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						3,934,600	XXX	4,143,891	3,630,000	3,743,174	0	(16,557)	0	0	XXX	XXX	XXX	12,142	145,701	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						3,934,600	XXX	4,143,891	3,630,000	3,743,174	0	(16,557)	0	0	XXX	XXX	XXX	12,142	145,701	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 AZ 3	Alabama Fed Aid HW Fin AuthRev Spl Oblig			2	1.B FE	1,717,875	119.939	1,799,091	1,500,000	1,612,636		(22,032)			5.000	3.251	MS	25,000	75,000	11/16/2016.	09/01/2035.
02765U MC 5	American Mun Pwr Ohio Inc Rev Comb Hudro			2	1.F FE	1,869,813	112.860	1,918,620	1,700,000	1,780,196		(18,120)			4.000	2.781	FA	25,689	68,000	09/20/2016.	02/15/2032.
167736 E2 9	Chicago IL Wtr Rev 2nd Lien-Remk			2	1.G FE	2,068,535	119.061	2,083,573	1,750,000	1,909,557		(30,294)			5.000	2.960	MN	14,583	87,500	05/13/2016.	11/01/2028.
167736 E3 7	Chicago IL Wtr Rev 2nd Lien-Remk			2	1.G FE	2,063,373	118.947	2,081,571	1,750,000	1,907,091		(29,799)			5.000	2.990	MN	14,583	87,500	05/13/2016.	11/01/2029.
167736 E4 5	Chicago IL Wtr Rev 2nd Lien Remk			2	1.G FE	1,176,130	118.829	1,188,286	1,000,000	1,088,359		(16,747)			5.000	3.020	MN	8,333	50,000	05/13/2016.	11/01/2030.
544435 4D 9	Los Angeles CA Dep of Arpts AMT-Senior R			2	1.C FE	1,480,775	114.232	1,427,905	1,250,000	1,333,649		(23,303)			5.000	2.901	MN	7,986	62,500	02/06/2015.	05/15/2029.
544435 4E 7	Los Angeles CA Dep of Arpts AMT-Senior R			2	1.C FE	1,474,713	114.144	1,426,794	1,250,000	1,331,579		(22,702)			5.000	2.951	MN	7,986	62,500	02/06/2015.	05/15/2030.
544435 4F 4	Los Angeles CA Dep of Arpts AMT-Senior R			2	1.C FE	1,474,550	114.055	1,431,386	1,255,000	1,334,829		(22,191)			5.000	3.001	MN	8,018	62,750	02/06/2015.	05/15/2031.
544435 4G 2	Los Angeles CA Dep of Arpts AMT-Senior R			2	1.C FE	2,047,745	113.965	1,994,379	1,750,000	1,858,430		(30,109)			5.000	3.051	MN	11,181	87,500	02/06/2015.	05/15/2032.
544445 BW 8	Los Angeles CA Dep of Arpt Rev Amt Sub L			2	1.D FE	1,167,180	117.369	1,214,769	1,035,000	1,102,094		(14,018)			5.000	3.391	MN	6,613	51,750	01/06/2017.	05/15/2032.
544445 BX 6	Los Angeles CA Dep of Arpt Rev Amt Sub L			2	1.D FE	1,908,437	117.263	1,993,478	1,700,000	1,805,941		(22,099)			5.000	3.451	MN	10,861	85,000	01/06/2017.	05/15/2033.
603827 YB 6	Minneapolis & St Paul MN Rev Txbl Sub Re			2	1.F FE	1,535,000	108.188	1,660,681	1,535,000	1,535,000					4.096	4.096	JJ	31,437	62,874	12/07/2016.	01/01/2032.
631060 CV 0	Narragansett Bay RI Wtr Sys Re Txbl Ref			1	1.D FE	1,260,000	98.981	1,247,154	1,260,000	1,260,000					2.404	2.404	MS	10,097	30,290	02/27/2020.	09/01/2034.
64577B H8 0	New Jersey Econ Dev Auth Rev Preref Mtr				2.B FE	486,878	116.286	622,130	535,000	510,085		6,116			5.250	6.767	JJ	14,044	28,088	10/20/2017.	07/01/2025.
709221 UK 9	Pennsylvania St Tpk Commn Rev Ref Ser A			2	1.C FE	1,252,160	120.300	1,202,997	1,000,000	1,128,227		(24,424)			5.000	2.231	JD	4,167	50,000	08/03/2016.	12/01/2032.
735389 WJ 3	Port Seattle WA Rev Amt Ref Ser C			2	1.E FE	1,604,963	111.658	1,630,205	1,460,000	1,508,763		(16,570)			5.000	3.710	AO	18,250	73,000	07/22/2015.	04/01/2030.
756872 LB 1	Red River TX Edu Fin Corp Txbl Ref TCU P			1	1.D FE	1,525,000	102.713	1,566,379	1,525,000	1,525,000					2.802	2.802	MS	12,582	42,731	01/16/2020.	03/15/2033.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
762244 FJ 5	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F			2	2.A FE	2,009,897	115.993	1,966,085	1,695,000	1,846,568		(32,164)			5.000	2.811	MN	10,829	84,750	07/27/2016.	05/15/2031.
88059E V9 2	Tenn Val Auth Cpn Strip Strips	@			1.A	281,422	72.479	337,751	466,000	306,196		9,766				3.268	N/A			05/23/2019.	12/15/2034.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						28,404,446	XXX	28,793,234	25,416,000	26,684,200	0	(308,690)	0	0	XXX	XXX	XXX	242,239	1,151,733	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
312909 MY 7	FHLMC REMIC Ser 1251-Z			4	1.A	2,269	100.843	2,188	2,170	2,168		(13)			8.000	6.653	MON	14	174	12/31/1998.	04/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z			4	1.A	14,177	103.059	14,204	13,782	13,809		(38)			7.000	6.342	MON	80	965	02/26/2002.	05/15/2023.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z			4	1.A	128,465	104.592	133,542	127,680	127,532		(65)			6.500	6.436	MON	692	8,299	11/13/2001.	02/15/2024.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA			4	1.A	56,603	105.131	58,152	55,314	55,476		(85)			7.000	6.572	MON	323	3,872	12/31/1998.	06/17/2027.
31381H TQ 9	FNMA DUS Pool #461459			4	1.A	485,300	100.000	471,523	471,523	471,717		(821)			5.450	5.081	MON	2,142	26,770	01/27/2004.	11/25/2023.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1.A	70,101	102.324	70,152	68,559	68,436		(83)			5.500	5.239	MON	314	3,771	04/01/2003.	05/25/2023.
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL			4	1.A	86,805	102.919	87,910	85,417	85,366		(59)			5.500	5.338	MON	391	4,698	02/03/2004.	09/15/2023.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						843,720	XXX	837,671	824,445	824,504	0	(1,164)	0	0	XXX	XXX	XXX	3,956	48,549	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
57563R MA 4	Massachusetts Educ Fin Rev LBASS Student			2	1.F FE	400,290	100.000	405,000	405,000	402,435		370			4.000	4.120	JJ	8,100	16,200	05/29/2015.	01/01/2028.
57563R MB 2	Massachusetts Educ Fin Rev LBASS Student			2	1.F FE	267,106	100.000	270,000	270,000	268,294		205			4.125	4.230	JJ	5,569	11,138	05/29/2015.	01/01/2029.
57563R MC 0	Massachusetts Educ Fin Rev LBASS Student			2	1.F FE	323,603	100.000	325,000	325,000	324,122		90			4.250	4.290	JJ	6,906	13,813	05/29/2015.	01/01/2030.
57563R MD 8	Massachusetts Educ Fin Rev LBASS Student			2	1.F FE	583,398	100.000	590,000	590,000	585,637		389			4.250	4.350	JJ	12,538	25,075	05/29/2015.	01/01/2031.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						1,574,397	XXX	1,590,000	1,590,000	1,580,488	0	1,054	0	0	XXX	XXX	XXX	33,113	66,226	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						30,822,563	XXX	31,220,905	27,830,445	29,089,192	0	(308,800)	0	0	XXX	XXX	XXX	279,308	1,266,508	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
01400E AD 5	Alcon Finance Corp Sr Nt			1	2.B FE	252,967	101.197	242,873	240,000	251,692		(1,275)			2.600	1.951	MN	589	6,240	01/07/2021.	05/27/2030.
015271 AT 6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	1,227,257	103.615	1,181,208	1,140,000	1,218,142		(9,116)			2.750	1.793	JD	1,393	31,350	01/11/2021.	12/15/2029.
015271 AV 1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	1,628,209	94.051	1,550,906	1,649,000	1,629,795		1,520			1.875	1.992	FA	12,883	30,575	01/11/2021.	02/01/2033.
025537 AN 1	American Electric Power Sr Nt			1	2.B FE	615,864	98.505	591,028	600,000	614,273		(1,591)			2.300	1.974	MS	4,600	13,800	01/12/2021.	03/01/2030.
03027X AY 6	American Tower Corp Sr Nt			1	2.C FE	542,189	107.514	564,446	525,000	541,951		(237)			3.700	3.515	AO	4,101	9,713	04/29/2021.	10/15/2049.
032177 AH 0	Amsted Industries Sr Nt			1	3.C FE	446,851	104.041	445,423	428,121	438,027		(3,655)			5.625	4.634	JJ	12,041	24,082	06/26/2019.	07/01/2027.
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt			1	2.B FE	454,122	138.681	485,384	350,000	452,500		(1,621)			5.550	3.791	JJ	8,525	9,713	03/31/2021.	01/23/2049.
036752 AS 2	Anthem Inc Sr Nt			1	2.B FE	423,462	111.479	473,784	425,000	423,484		22			3.600	3.620	MS	4,505	7,565	03/08/2021.	03/15/2051.
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	423,364	102.294	434,749	425,000	423,484		120			2.700	2.744	AO	2,869	6,375	03/09/2021.	04/01/2031.
06051G HG 7	Bank of America Corp Sr MTN	LS		1	1.F FE	696,540	109.627	657,763	600,000	682,857		(12,674)			3.970	1.611	MS	7,675	23,820	12/01/2020.	03/05/2029.
097023 CJ 2	Boeing Co Sr Nt	LS		1	2.C FE	344,610	104.698	355,975	340,000	344,407		(203)			3.600	3.468	MN	2,040	12,240	04/12/2021.	05/01/2034.
097023 CW 3	Boeing Co Sr Nt			1	2.C FE	666,283	135.774	712,811	525,000	664,355		(1,928)			5.805	4.182	MN	5,079	30,476	03/31/2021.	05/01/2050.
10373Q BG 4	BP Cap Mkts America Sr Nt			1	1.F FE	480,564	98.438	516,797	525,000	481,250		686			3.000	3.466	FA	5,556	7,875	03/31/2021.	02/24/2050.
110122 CR 7	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	415,611	124.033	434,114	350,000	414,532		(1,079)			4.250	3.229	AO	2,686	14,875	03/31/2021.	10/26/2049.
1248EP CN 1	CCO Holdings LLC Sr Nt	LS		1	3.B FE	1,300,818	103.067	1,295,555	1,257,000	1,294,262	(3,548)	(3,007)			4.500	3.984	MN	9,428	28,283	05/13/2021.	05/01/2032.
125523 CQ 1	Cigna Corp Sr Nt	LS		1	2.B FE	418,273	105.475	442,997	420,000	418,304		32			3.400	3.422	MS	4,205	7,616	03/02/2021.	03/15/2051.
126307 BF 3	CSC Holdings Inc Sr Nt			1	3.C FE	251,520	93.631	245,313	262,000	245,313	(6,935)	728			3.375	3.863	FA	3,341	4,421	03/03/2021.	02/15/2031.
131347 CM 6	Calpine Corp 1st Lein HY Nt			1	3.A FE	1,040,830	103.350	1,035,567	1,002,000	1,034,050		(6,780)			4.500	3.550	FA	17,034	22,545	03/04/2021.	02/15/2028.
14448C AQ 7	Carrier Global Corp Sr Nt			1	2.C FE	3,008,410	102.277	3,068,307	3,000,000	3,007,572		(808)			2.722	2.686	FA	30,849	81,660	12/10/2020.	02/15/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14448C AS 3	Carrier Global Corp Sr Nt			1	2.C FE	875,553	106.740	933,975	875,000	875,553					3.577	3.573	AO	7,477	15,649	04/22/2021	04/05/2050
159864 AJ 6	Charles River Laboratories Sr Nt			1	3.B FE	343,000	102.433	351,345	343,000	343,000					4.000	4.000	MS	4,040	6,555	03/08/2021	03/15/2031
171484 AG 3	Churchhill Downs Inc Sr Nt	LS		1	4.A FE	737,403	103.877	733,373	706,000	728,202		(9,200)			5.500	3.770	AO	9,708	38,830	03/04/2021	04/01/2027
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	1,240,948	99.595	1,244,935	1,250,000	1,241,608		660			2.750	2.833	AO	7,257	20,434	03/04/2021	04/15/2031
233853 AG 5	Daimler Trucks Finance NA Sr Nt			1	2.A FE	996,930	100.498	1,004,976	1,000,000	996,950		20			2.375	2.423	JD	1,122		12/02/2021	12/14/2028
25470D AT 6	Discovery Communications Sr Nt	LS		1	2.C FE	415,034	123.956	433,845	350,000	413,963		(1,070)			5.200	4.038	MS	5,106	9,100	03/31/2021	09/20/2047
25746U BM 0	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	527,972	123.690	494,758	400,000	522,976		(4,798)			4.900	2.808	FA	8,167	19,600	12/14/2020	08/01/2041
260543 DD 2	Dow Chemical Co Sr Nt	LS		1	2.B FE	521,307	108.707	554,405	510,000	521,164		(143)			3.600	3.478	MN	2,346	22,389	04/29/2021	11/15/2050
30040W AL 2	Eversource Energy Sr Nt			1	2.A FE	423,360	100.571	427,426	425,000	423,478		118			2.550	2.594	MS	3,191	5,539	03/08/2021	03/15/2031
35137L AK 1	Fox Corp Sr Nt	LS		1	2.B FE	448,070	136.472	477,653	350,000	446,570		(1,500)			5.576	3.899	JJ	8,457	9,758	03/31/2021	01/25/2049
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	406,986	127.096	406,708	320,000	404,843		(2,143)			5.200	3.476	MS	4,900	16,640	02/22/2021	03/15/2044
37045X CY 0	General Motors Co Sr Nt			1	2.C FE	675,099	106.747	677,845	635,000	672,287		(2,812)			3.600	2.796	JD	635	22,860	04/20/2021	06/21/2030
37045X DE 3	General Motors Finl Co Sr Nt			1	2.C FE	449,859	97.275	457,190	470,000	451,132		1,273			2.350	2.858	JJ	5,308	5,523	04/19/2021	01/08/2031
410345 AL 6	Hanesbrands Ind Sr Nt			1	3.C FE	462,000	107.288	472,066	440,000	454,992		(3,080)			4.875	4.017	MN	2,741	21,450	08/26/2019	05/15/2026
442851 AL 5	Howard University Sr Nt			1	2.C FE	867,077	102.771	888,225	864,275	866,581		(264)			2.895	2.856	AO	6,255	25,021	02/03/2020	10/01/2029
442851 AM 3	Howard University Sr Nt			1	2.C FE	670,971	102.602	687,436	670,000	670,816		(81)			2.945	2.929	AO	4,933	19,732	02/05/2020	10/01/2030
442851 AN 1	Howard University Sr Nt			1	2.C FE	385,000	102.506	394,648	385,000	385,000					2.995	2.995	AO	2,883	11,531	01/31/2020	10/01/2031
44891A BL 0	Hyundai Capital America Sr Nt	LS		1	2.A FE	897,970	125.601	894,276	712,000	884,067		(13,903)			6.375	2.966	AO	10,465	41,023	05/06/2021	04/08/2030
458140 BM 1	Intel Corp Sr Nt	LS		1	1.E FE	667,086	133.423	700,472	525,000	665,052		(2,034)			4.750	3.278	MS	6,650	12,469	04/29/2021	03/25/2050
459200 KC 4	International Bus Machs Corp Sr Nt			1	1.G FE	608,076	121.656	638,695	525,000	606,755		(1,321)			4.250	3.374	MN	2,851	22,313	03/31/2021	05/15/2049
465685 AH 8	ITC Holdings Corp Sr Nt			1	2.B FE	1,137,440	131.591	1,125,104	855,000	1,127,985		(9,000)			5.300	3.200	JJ	22,658	45,315	12/14/2020	07/01/2043
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt			1	2.B FE	2,174,543	108.464	2,169,278	2,000,000	2,120,773		(29,992)			4.300	2.614	JJ	39,656	86,000	04/07/2020	01/15/2026
49271V AM 2	Keurig Dr Pepper Inc Sr Nt	LS		1	2.B FE	418,421	104.328	438,179	420,000	418,446		25			3.350	3.370	MS	4,143	7,035	03/01/2021	03/15/2051
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	546,161	99.711	548,413	550,000	546,450		289			2.700	2.784	MS	4,373	15,551	03/10/2021	09/15/2030
552953 CF 6	MGM Mirage Sr Nt			1	4.A FE	291,834	107.218	286,271	267,000	286,271	(2,407)	(3,156)			5.500	3.718	AO	3,100	14,685	03/05/2021	04/15/2027
55336V AK 6	MPLX LP Sr Nt			1	2.B FE	586,042	109.411	656,464	600,000	592,035		1,346			4.125	4.415	MS	8,250	24,750	03/10/2017	03/01/2027
565849 AE 6	Marathon Oil Corp Nt	LS		1	2.C FE	436,412	132.612	464,142	350,000	433,724		(2,687)			6.600	4.468	AO	5,775	11,550	03/31/2021	10/01/2037
57629W CG 3	Mass Mutual Global Funding Nt				1.B FE	486,015	104.834	497,963	475,000	481,223		(1,955)			2.950	2.498	JJ	6,617	14,013	06/28/2019	01/11/2025
58933Y BE 4	Merck & Co Inc Sr Nt			1	1.E FE	849,311	100.475	855,106	851,064	849,320		10			2.150	2.173	JD	1,067		12/07/2021	12/10/2031
61945C AE 3	Mosaic Co Sr Nt				2.C FE	223,200	133.400	233,451	175,000	222,202		(999)			5.625	3.798	MN	1,258	9,844	04/06/2021	11/15/2043
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	905,661	111.291	901,459	810,000	903,625		(2,036)			4.875	2.459	FA	14,918		11/16/2021	08/15/2027
63486* AA 9	National Basketball Assn Sr Sec Nt Ser A				1.G FE	15,000,000	102.905	15,435,690	15,000,000	15,000,000					2.410	2.410	JD	15,063	361,500	12/16/2020	12/16/2023
637417 AQ 9	National Retail Properties Inc Sr Nt			1	2.A FE	410,932	104.015	436,863	420,000	411,084		152			3.500	3.618	AO	3,103	8,779	03/15/2021	04/15/2051
65473Q BF 9	NiSource Finance Corp Sr Nt			1	2.B FE	1,306,127	119.314	1,205,071	1,010,000	1,297,805		(7,923)			4.375	2.780	MN	5,646	44,188	12/14/2020	05/15/2047
682680 AV 5	ONEOK Inc Sr Nt			1	2.C FE	468,745	121.513	516,429	425,000	468,140		(606)			5.200	4.532	JJ	10,191	11,050	03/31/2021	07/15/2048
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	617,199	109.812	603,968	550,000	610,457		(6,742)			4.350	2.611	MS	7,045	23,925	02/19/2021	03/15/2029
69007T AB 0	Outfront Media Cap LLC / C Sr Nt			1	4.B FE	447,150	102.323	450,222	440,000	443,992		(1,401)			5.000	4.628	FA	8,311	22,000	08/08/2019	08/15/2027
69346V AA 7	Performace Food Group Sr Nt			1	4.B FE	220,000	104.410	229,701	220,000	220,000					5.500	5.500	AO	2,554	12,100	09/16/2019	10/15/2027
69370C AC 4	PTC Inc Sr Nt			1	3.C FE	71,070	101.788	70,234	69,000	70,234	(519)	(317)			4.000	3.335	FA	1,043	1,380	03/05/2021	02/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74273@ AB 9	PRIT Core Realty Hldgs LLC Sr Nt Ser B				2.A	5,000,000	102.668	5,133,420	5,000,000	5,000,000					3.850	3.850	FA	73,257	192,500	02/14/2013.	02/14/2023.
832696 AS 7	Smucker JM Co Sr Nt			1	2.B FE	625,386	100.393	602,360	600,000	622,836		(2,550)			2.375	1.858	MS	4,196	14,250	01/12/2021.	03/15/2030.
8426EP AD 0	Southern CO Gas Capital Sr Nt Ser 20-A			1	2.A FE	593,136	94.004	564,023	600,000	593,744		608			1.750	1.876	JJ	4,842	9,450	01/12/2021.	01/15/2031.
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	635,930	97.757	625,647	640,000	636,382		452			2.100	2.198	MS	3,957	7,168	02/22/2021.	03/15/2028.
87264A BT 1	T-Mobile USA Inc Sr Nt			1	3.A FE	680,650	98.733	691,128	700,000	682,029		1,379			2.875	3.202	FA	7,603	11,795	03/11/2021.	02/15/2031.
87612B BQ 4	Targa Resources Partners Sr Nt			1	3.A FE	348,259	109.379	379,544	347,000	348,128		(130)			5.500	5.437	MS	6,362	19,085	12/01/2020.	03/01/2030.
880349 AT 2	Tenneco Automotive Inc 1st Lien			1	3.C FE	399,343	98.570	393,294	399,000	393,294	(6,008)	(41)			5.125	5.105	AO	4,317	11,815	03/04/2021.	04/15/2029.
893570 BM 2	Transcontinental Gas P L Corp Deb			1	2.B FE	225,500	122.409	244,818	200,000	208,989		(1,523)			7.250	6.176	JD	1,208	14,500	02/24/2005.	12/01/2026.
941053 AH 3	Waste Connections Inc Sr Nt			1	2.A FE	680,004	112.507	675,044	600,000	663,448		(8,638)			4.250	2.517	JD	2,125	25,500	01/21/2020.	12/01/2028.
11271L AD 4	Brookfield Fin Inc Sr Nt		A	1	1.G FE	1,159,830	115.347	1,153,469	1,000,000	1,158,502		(1,328)			4.850	2.376	MS	12,394		12/07/2021.	03/29/2029.
136385 AX 9	Canadian Natural Resources Sr Nt		A	1	2.C FE	2,228,670	107.524	2,419,286	2,250,000	2,236,601		2,165			3.850	3.973	JD	7,219	86,625	03/19/2018.	06/01/2027.
00084D AV 2	ABN AMRO Bank NV Sub Nt Fix to Float		D	2	2.B FE	967,454	100.261	969,528	967,000	967,451		(3)			3.324	3.318	MS	1,607		12/06/2021.	03/13/2037.
067316 AG 4	Bacardi LTD Sr Nt		D	1	2.C FE	421,726	123.559	432,457	350,000	419,342		(2,383)			5.150	3.511	MN	2,303	18,025	03/31/2021.	05/15/2038.
21684A AD 8	Rabobank Nederland Sub Nt	LS	C		2.A FE	680,332	133.676	701,798	525,000	677,293		(3,038)			5.250	3.444	FA	11,255	13,781	03/31/2021.	08/04/2045.
225313 AK 1	Credit Agricole SA Sub Nt		D	2	2.A FE	668,736	106.735	640,412	600,000	659,804		(8,932)			4.000	2.223	JJ	11,400	12,000	01/07/2021.	01/10/2033.
82620K BE 2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	424,431	99.822	424,241	425,000	424,472		42			2.150	2.165	MS	2,792	4,569	03/02/2021.	03/11/2031.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						69,593,095	XXX	70,783,729	66,508,460	69,351,320	(19,417)	(170,056)	0	0	XXX	XXX	XXX	565,499	1,874,368	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			4	1.D FM	280,409	80.650	653,235	809,963	280,409					0.260	6.687	MON	99	2,084	09/14/2007.	11/15/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			4	5.B FM	282,374	96.797	280,833	290,126	280,833	8,009	65			5.500	5.897	MON	1,330	15,957	11/10/2005.	12/25/2035.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			4	4.B FM	80,602	72.442	59,326	81,894	59,326	(7,184)	180			5.500	5.794	MON	375	4,249	11/10/2005.	08/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1.A FM	10,559	100.000	10,562	10,562	10,679		(46)			5.240	4.854	MON	46	554	01/16/2004.	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			4	1.A FM	581	100.000	581	581	585		2			5.180	4.689	MON	3	30	02/19/2004.	01/25/2034.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			4	4.B FM	79,411	100.000	79,411	79,411	79,411					7.560	7.627	MON	500	6,003	06/21/1999.	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			4	1.A FM	99	100.000	99	99	99					6.265	6.308	MON	1	7	02/22/1999.	04/25/2029.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	104,444	104.494	114,845	109,905	108,718		535			5.250	6.118	MON	481	5,770	11/08/2005.	06/25/2035.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl			4	1.D FM	595,576	89.552	576,918	644,229	595,576					0.353	2.133	MON	32	3,924	02/15/2005.	03/25/2035.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1			4	1.A FM	103,520	99.536	102,850	103,330	103,403		8			0.822	0.768	MON	7	854	09/27/2021.	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1			4	1.A FM	179,124	99.609	177,978	178,677	178,955					0.863	0.812	MON	21	1,558	02/07/2005.	01/25/2035.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2			4	1.A FM	11,886	112.147	12,902	11,504	11,778		(12)			6.500	5.556	MON	62	730	12/09/2004.	08/25/2032.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19			4	3.B FM	1,273	100.000	1,262	1,262	1,261		(1)			6.630	6.593	MON	7	84	03/18/1999.	06/25/2028.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,729,858	XXX	2,070,802	2,321,543	1,711,033	825	731	0	0	XXX	XXX	XXX	2,964	41,804	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32			4	1.A	4,211,811	104.937	4,291,251	4,089,379	4,127,770		(16,770)			3.514	3.056	MON	11,975	143,758	12/06/2016.	12/15/2049.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1.A FM	1,032,074	100.349	1,083,587	1,079,823	1,077,316		3,637			2.459	3.213	MON	2,213	28,886	08/16/2013.	12/10/2045.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1.A	211,580	103.161	212,693	206,176	207,678		(553)			3.306	2.775	MON	568	6,816	05/02/2017.	05/15/2048.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						5,455,465	XXX	5,587,531	5,375,378	5,412,764	0	(13,686)	0	0	XXX	XXX	XXX	14,756	179,460	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1.B	491,410	108.267	532,035	491,410	491,410					6.340	6.424	MON	1,385	31,155	02/11/2003.	02/15/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03765X AJ 5	Apidos CLO CLO Ser 2015-22A A2R			4	1.C FE	1,000,000	99.535	995,347	1,000,000	1,000,000					1.628	1.632	JAJO..	3,302	17,141	02/24/2020.	04/20/2031.
04018E AA 9	Ares CLO Ser 2021-59A Cl A				1.A FE	3,700,000	99.346	3,675,817	3,700,000	3,700,000					1.165	1.166	JAJO..	8,139	23,563	03/09/2021.	04/25/2034.
04018E AC 5	Ares CLO Ser 2021-59A B1				1.C FE	1,600,000	98.950	1,583,196	1,600,000	1,600,000					1.535	1.537	JAJO..	4,638	13,363	03/09/2021.	04/25/2034.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	439,888	103.134	453,674	439,888	439,888					7.230	7.232	AO.....	6,714	31,804	08/16/2001.	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	356,874	103.324	368,737	356,874	356,874					6.260	6.261	FA.....	8,440	22,340	12/19/2001.	02/15/2023.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage			1	1.B	2,772,875	115.291	3,196,862	2,772,875	2,772,875					7.290	7.406	MON...	8,984	202,122	02/28/2002.	12/15/2026.
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	850,000	99.875	848,939	850,000	850,000					1.212	1.213	JAJO..	2,088	5,293	03/24/2021.	04/20/2034.
15032T BG 0	Cedar Funding Ltd CLO Ser 2013-1A Cl BRR				1.C FE	350,000	98.223	343,779	350,000	350,000					1.482	1.484	JAJO..	1,051	2,659	03/24/2021.	04/20/2034.
15032T BJ 4	Cedar Funding Ltd CLO Ser 2013-1A Cl CRR				1.F FE	550,000	100.074	550,407	550,000	550,000					2.232	2.237	JAJO..	2,489	6,246	03/24/2021.	04/20/2034.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1.A FE	489,924	105.032	490,214	466,728	486,237		(1,843)			3.930	3.206	MON...	815	19,057	08/01/2019.	10/15/2053.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd				1.D	840,000	100.058	840,487	840,000	840,000					3.000	5.839	MON...	1,120	25,375	10/22/2002.	01/15/2022.
653240 AA 9	Newtown CTL Ser 2002			1	1.D	589,386	103.096	607,654	589,406	589,403		1			6.082	6.160	MON...	1,593	35,848	08/08/2002.	05/15/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls				1.B	643,322	104.673	673,384	643,322	643,322					6.500	6.589	MON...	2,788	41,816	09/19/2002.	11/07/2023.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			4	2.A PL	7,910,776	82.598	7,287,827	8,823,260	7,910,776					0.603	1.815	MJSD.	1,477	49,973	09/14/2007.	12/22/2037.
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	1,600,000	99.633	1,594,135	1,600,000	1,600,000					1.182	1.184	JAJO..	3,941	11,544	03/01/2021.	01/18/2034.
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	750,000	98.308	737,309	750,000	750,000					1.472	1.475	JAJO..	2,300	6,704	03/01/2021.	01/18/2034.
76761R BC 2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR			4	1.F FE	600,000	98.547	591,284	600,000	600,000					1.922	1.927	JAJO..	2,403	6,969	03/01/2021.	01/18/2034.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2				2.B	338,822	109.913	356,148	324,027	327,051		560			6.824	6.463	MON...	1,843	22,509	11/20/2003.	11/10/2028.
92851@ AA 3	Vivendi SPC Tr CTL			1	2.B	45,440	100.871	45,836	45,440	45,440					6.630	6.722	MON...	134	3,013	11/25/2002.	04/15/2022.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20				2.B	774,016	113.435	878,008	774,016	774,016					6.650	6.743	MON...	4,289	51,607	07/28/2002.	08/01/2027.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						26,692,733	XXX	26,651,079	27,567,246	26,677,292	0	(1,282)	0	0	XXX	XXX	XXX	69,933	630,101	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						103,471,151	XXX	105,093,141	101,772,627	103,152,409	(18,592)	(184,293)	0	0	XXX	XXX	XXX	653,152	2,725,733	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
03852J AL 5	Aramark Services Inc 1st Lien Term Ln B				3.B FE	4,663,313	98.750	4,605,021	4,663,313	4,605,021	8,161				2.104	2.113	MON...	273	87,604	06/12/2018.	03/11/2025.
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1				3.A FE	1,037,817	99.375	1,027,721	1,034,185	1,027,721	(9,551)	(545)			1.874	1.809	JAJO..	4,575	13,376	03/04/2021.	07/01/2026.
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1				4.A FE	447,597	97.875	438,085	447,597	438,085	7,273				1.859	1.866	MON...	139	8,408	03/14/2018.	04/13/2024.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt				3.A FE	2,063,088	99.875	2,050,928	2,053,495	2,050,928	18,251	(1,566)			2.220	2.145	MJSD.	380	40,253	04/11/2018.	06/01/2024.
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1		D		4.B FE	6,045,619	99.625	6,034,262	6,056,976	6,034,262	109,178	1,634			3.629	3.675	JAJO..	39,072	275,592	06/15/2017.	04/28/2024.
6499999. Unaffiliated Bank Loans - Acquired						14,257,434	XXX	14,156,017	14,255,566	14,156,017	133,312	(477)	0	0	XXX	XXX	XXX	44,439	425,233	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						14,257,434	XXX	14,156,017	14,255,566	14,156,017	133,312	(477)	0	0	XXX	XXX	XXX	44,439	425,233	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						115,311,838	XXX	117,804,471	108,955,104	112,904,052	(19,417)	(477,620)	0	0	XXX	XXX	XXX	945,064	3,584,551	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,405,122	XXX	3,819,873	3,984,003	3,370,873	825	(55)	0	0	XXX	XXX	XXX	11,606	146,580	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						5,455,465	XXX	5,587,531	5,375,378	5,412,764	0	(13,686)	0	0	XXX	XXX	XXX	14,756	179,460	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						28,552,130	XXX	28,530,924	29,442,246	28,542,780	0	(228)	0	0	XXX	XXX	XXX	107,167	715,850	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						14,257,434	XXX	14,156,017	14,255,566	14,156,017	133,312	(477)	0	0	XXX	XXX	XXX	44,439	425,233	XXX	XXX
8399999. Grand Total - Bonds						166,981,989	XXX	169,898,816	162,012,297	164,386,486	114,720	(492,066)	0	0	XXX	XXX	XXX	1,123,032	5,051,674	XXX	XXX

Line Number

1A.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 24,111,045 1B 7,500,864 1C 15,825,819 1D 9,628,423 1E 3,447,607 1F 7,624,323 1G 22,093,748

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1B.					2A	22,915,149	2B	14,251,550	2C	15,429,316											
1C.					3A	5,142,856	3B	6,243,544	3C	1,601,860											
1D.					4A	1,452,558	4B	6,836,991	4C	0											
1E.					5A	0	5B	280,833	5C	0											
1F.					6	0															

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
01400E AD 5	Alcon Finance Corp Sr Nt		01/07/2021	BNP Paribas Securities Corp		252,967	240,000	763
015271 AT 6	Alexandria Real Estate Equity Sr Nt		01/11/2021	Various		1,227,257	1,140,000	2,324
015271 AV 1	Alexandria Real Estate Equity Sr Nt		01/11/2021	Wells Fargo Securities LLC		292,470	300,000	2,469
025537 AN 1	American Electric Power Sr Nt		01/12/2021	Wells Fargo Securities LLC		615,864	600,000	5,098
03027X AY 6	American Tower Corp Sr Nt		04/29/2021	JP Morgan Securities LLC		542,189	525,000	971
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt		03/31/2021	Goldman Sachs & Company		454,122	350,000	3,885
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	Various		423,462	425,000	
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA		03/09/2021	JP Morgan Securities LLC		423,364	425,000	
04018E AA 9	Ares CLO Ser 2021-59A Cl A		03/09/2021	Natixis		3,700,000	3,700,000	
04018E AC 5	Ares CLO Ser 2021-59A B1		03/09/2021	Natixis		1,600,000	1,600,000	
097023 CJ 2	Boeing Co Sr Nt 3.600% 05/01/34		04/12/2021	HSBC Securities USA Inc		344,610	340,000	5,542
097023 CW 3	Boeing Co Sr Nt 5.805% 05/01/50		03/31/2021	Goldman Sachs & Company		666,283	525,000	13,037
10373Q BG 4	BP Cap Mkts America Sr Nt		03/31/2021	Goldman Sachs & Company		480,564	525,000	1,794
110122 CR 7	Bristol-Myers Squibb Co Sr Nt		03/31/2021	Bank of America BISD Dealer		415,611	350,000	6,570
1248EP CN 1	CCO Holdings LLC Sr Nt		05/13/2021	Tax Free Exchange		1,300,818	1,257,000	1,886
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		418,273	420,000	9
126307 BF 3	CSC Holdings Inc Sr Nt		03/03/2021	JP Morgan Securities LLC		251,520	262,000	491
131347 CM 6	Calpine Corp 1st Lein HY Nt		03/04/2021	Various		1,040,830	1,002,000	2,131
14448C AS 3	Carrier Global Corp Sr Nt		04/22/2021	Various		875,553	875,000	730
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		850,000	850,000	
15032T BG 0	Cedar Funding Ltd CLO Ser 2013-1A Cl BRR		03/24/2021	Jefferies & Company Inc		350,000	350,000	
15032T BJ 4	Cedar Funding Ltd CLO Ser 2013-1A Cl CRR		03/24/2021	Jefferies & Company Inc		550,000	550,000	
159864 AJ 6	Charles River Laboratories Sr Nt		03/08/2021	JP Morgan Securities LLC		343,000	343,000	
171484 AG 3	Churchhill Downs Inc Sr Nt		03/04/2021	Various		737,403	706,000	16,399
22003B AM 8	Corporate Office Prop LP Sr Nt		03/04/2021	Various		1,240,948	1,250,000	
233853 AG 5	Daimler Trucks Finance NA Sr Nt		12/02/2021	JP Morgan Securities LLC		996,930	1,000,000	
25470D AT 6	Discovery Communications Sr Nt		03/31/2021	Goldman Sachs & Company		415,034	350,000	758
260543 DD 2	Dow Chemical Co Sr Nt 3.600% 11/15/50		04/29/2021	Citigroup		521,307	510,000	12,597
30040W AL 2	Eversource Energy Sr Nt		03/08/2021	Citigroup		423,360	425,000	
35137L AK 1	Fox Corp Sr Nt 5.576% 01/25/49		03/31/2021	JP Morgan Securities LLC		448,070	350,000	3,795
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44		02/22/2021	Morgan Stanley & Co LLC		406,986	320,000	7,349
37045X CY 0	General Motors Co Sr Nt		04/20/2021	Various		675,099	635,000	7,333
37045X DE 3	General Motors Finl Co Sr Nt		04/19/2021	Deutsche Bank Capital		449,859	470,000	3,160
44891A BL 0	Hyundai Capital America Sr Nt		05/06/2021	Various		897,970	712,000	18,069
458140 BM 1	Intel Corp Sr Nt 4.750% 03/25/50		04/29/2021	Citigroup		667,086	525,000	2,632
459200 KC 4	International Bus Machs Corp Sr Nt		03/31/2021	Us Bancorp Investments Inc		608,076	525,000	8,677
49271V AM 2	Keurig Dr Pepper Inc Sr Nt		03/01/2021	Goldman Sachs & Company		418,421	420,000	
529043 AE 1	Lexington Realty Trust Sr Nt		03/10/2021	JP Morgan Securities LLC		546,161	550,000	8,003
552953 CF 6	MGM Mirage Sr Nt 5.500% 04/15/27		03/05/2021	Various		291,834	267,000	5,795
565849 AE 6	Marathon Oil Corp Nt 6.600% 10/01/37		03/31/2021	Morgan Stanley & Co LLC		436,412	350,000	257
58933Y BE 4	Merck & Co Inc Sr Nt 2.150% 12/10/31		12/07/2021	Bank of America BISD Dealer		849,311	851,064	
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43		04/06/2021	Stifel Nicolaus & Co Inc		223,200	175,000	3,910
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc		905,661	810,000	10,201
637417 AQ 9	National Retail Properties Inc Sr Nt		03/15/2021	Various		410,932	420,000	99
682680 AV 5	ONEOK Inc Sr Nt 5.200% 07/15/48		03/31/2021	Barclays Capital Inc		468,745	425,000	4,911
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		02/19/2021	Morgan Stanley & Co LLC		617,199	550,000	10,500

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69370C AC 4	PTC Inc Sr Nt 4.000% 02/15/28		03/05/2021	MarketAxess		71,070	69,000	184
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR		03/01/2021	Goldman Sachs & Company		1,600,000	1,600,000	
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR		03/01/2021	Goldman Sachs & Company		750,000	750,000	
76761R BC 2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR		03/01/2021	Goldman Sachs & Company		600,000	600,000	
832696 AS 7	Smucker JM Co Sr Nt 2.375% 03/15/30		01/12/2021	JP Morgan Securities LLC		625,386	600,000	4,710
8426EP AD 0	Southern CO Gas Capital Sr Nt Ser 20-A		01/12/2021	Barclays Capital Inc		593,136	600,000	4,171
84861T AH 1	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		635,930	640,000	
87264A BT 1	T-Mobile USA Inc Sr Nt		03/11/2021	Deutsche Bank Capital		680,650	700,000	3,220
880349 AT 2	Tenneco Automotive Inc 1st Lien		03/04/2021	Barclays Capital Inc		399,343	399,000	
11271L AD 4	Brookfield Fin Inc Sr Nt	A	12/07/2021	Citigroup		1,159,830	1,000,000	9,431
00084D AV 2	ABN AMRO Bank NV Sub Nt Fix to Float	D	12/06/2021	Various		967,454	967,000	
067316 AG 4	Bacardi LTD Sr Nt 5.150% 05/15/38	D	03/31/2021	Credit Suisse Securities LLC		421,726	350,000	7,010
21684A AD 8	Rabobank Nederland Sub Nt	C	03/31/2021	BNP Paribas Securities Corp		680,332	525,000	4,670
225313 AK 1	Credit Agricole SA Sub Nt	D	01/07/2021	Credit Agricole USA was Calyon		668,736	600,000	67
82620K BE 2	Siemens Financieringsmat Sr Nt	D	03/02/2021	Morgan Stanley & Co LLC		424,431	425,000	
3899999. Total - Bonds - Industrial and Miscellaneous						41,352,785	39,375,064	205,608
Bonds - Unaffiliated Bank Loans								
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1		03/04/2021	Tax Free Exchange		1,037,817	1,034,185	
8299999. Total - Bonds - Unaffiliated Bank Loans						1,037,817	1,034,185	0
8399997. Total - Bonds - Part 3						42,390,602	40,409,249	205,608
8399998. Total - Bonds - Summary Item from Part 5						34,298,518	32,393,134	153,322
8399999. Total - Bonds						76,689,120	72,802,383	358,930
9999999. Total - Bonds, Preferred and Common Stocks						76,689,120	XXX	358,930

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
34459R AB 1	Morrocco AID Gtd SF Bd		07/15/2021.	Redemption 100.0000		63,805	63,805	76,406	67,101		(3,296)		(3,296)		63,805			0	3,635	07/15/2026.
455780 AG 1	Indonesia (Republic of) AID Sr Nt		06/01/2021.	Redemption 100.0000		50,000	50,000	54,500	50,278		(278)		(278)		50,000			0	2,225	06/01/2021.
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed		10/15/2021.	Redemption 100.0000		725,000	725,000	725,000	725,000				0		725,000			0	36,648	04/15/2022.
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		12/01/2021.	Paydown		83,425	83,425	81,594	82,834		591		591		83,425			0	2,846	06/15/2024.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		12/01/2021.	Paydown		279,027	279,027	277,640	278,194		833		833		279,027			0	9,694	06/15/2026.
912810 EP 9	U S Treasury Bd 7.125% 02/15/23		01/28/2021.	Nationwide Mutual		53,064,252	50,000,000	66,545,700	53,168,801		(104,549)		(104,549)		53,064,252			0	1,606,997	02/15/2023.
912810 QV 3	U S Treasury 02/15/2042 TIPS		01/28/2021.	Nationwide Mutual		105,717,922	85,000,000	105,717,922	105,800,157	(12,178,825)	(23,222)		(12,202,047)		105,717,922		12,119,813	12,119,813	331,206	02/15/2042.
912828 4N 7	U S Treasury Nt 2.875% 05/15/28		06/30/2021.	Nationwide Mutual		22,194,540	20,000,000	20,210,627	20,170,977		(10,447)		(10,447)		20,160,530		2,034,010	2,034,010	359,375	05/15/2028.
912828 S5 0	U S Treasury 7/15/2026 TIPS		06/30/2021.	Nationwide Mutual		91,255,984	74,900,000	74,975,931	79,906,835	(4,183,943)	122,534		(4,061,409)		75,845,426		15,410,557	15,410,557	98,659	07/15/2026.
0599999.	Total - Bonds - U.S. Government					273,433,955	231,101,257	268,665,320	260,250,177	(16,362,768)	(17,834)	0	(16,380,602)	0	255,989,387	0	29,564,380	29,564,380	2,451,285	XXX
Bonds - U.S. States, Territories and Possessions																				
57582N H6 5	Massachusetts St GO Ref Ser C		01/28/2021.	Nationwide Mutual		8,092,498	8,000,000	9,339,520	8,100,562		(8,064)		(8,064)		8,092,498			0	69,667	12/01/2021.
57582N XX 8	Massachusetts St GO Ref Ser B		06/30/2021.	Nationwide Mutual		9,672,267	9,630,000	10,468,195	9,678,575		(13,777)		(13,777)		9,664,798		7,469	7,469	295,789	08/01/2021.
57582P AE 0	Massachusetts St GO Ref Ser B		01/28/2021.	Nationwide Mutual		10,245,909	10,000,000	10,890,000	10,250,590		(4,681)		(4,681)		10,245,909			0	214,375	09/01/2024.
605580 DH 9	Mississippi St GO Ref Ser A		06/30/2021.	Nationwide Mutual		2,034,240	2,000,000	2,247,840	2,017,450		(10,320)		(10,320)		2,007,129		27,111	27,111	69,708	11/01/2021.
70914P B6 8	Pennsylvania St GO First Ser		06/30/2021.	Nationwide Mutual		5,848,356	4,785,000	5,913,686	5,446,715		(53,685)		(53,685)		5,393,030		455,327	455,327	189,406	09/15/2026.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					35,893,270	34,415,000	38,859,241	35,493,892	0	(90,527)	0	(90,527)	0	35,403,364	0	489,907	489,907	838,945	XXX
Bonds - U.S. Political Subdivisions of States																				
167560 MP 3	Chicago IL Met Wtr Rclm Dst GO Ref Ser A		01/28/2021.	Nationwide Agribusiness		5,024,052	5,000,000	5,311,300	5,026,146		(2,095)		(2,095)		5,024,052			0	39,583	12/01/2021.
172252 A2 4	Cincinnati OH City SD GO Ref Classroom C		06/30/2021.	Nationwide Mutual		3,064,068	3,000,000	3,404,610	3,031,965		(17,130)		(17,130)		3,014,835		49,233	49,233	91,438	12/01/2021.
196686 AR 0	Colorado Springs CO GO Sch Dist No 11 Se		12/01/2021.	Maturity		2,000,000	2,000,000	2,248,620	2,019,695		(19,695)		(19,695)		2,000,000			0	105,000	12/01/2021.
251129 Y9 7	Detroit Mich City Sch GO Ref Sch Bldg &		01/28/2021.	Nationwide Mutual		9,872,213	9,790,000	9,950,556	9,872,913		(700)		(700)		9,872,213			0	124,211	05/01/2028.
251129 Z3 9	Detroit Mich City Sch GO Ref Sch Bldg &		01/28/2021.	Nationwide Mutual		7,710,291	7,500,000	7,882,950	7,711,637		(1,346)		(1,346)		7,710,291			0	95,156	05/01/2030.
442331 3G 7	Houston TX GO Txbl 3.845% 03/01/31		06/30/2021.	Nationwide Mutual		5,661,565	5,000,000	5,000,000	5,000,000				0		5,000,000		661,565	661,565	159,674	03/01/2031.
442331 3H 5	Houston TX GO Txbl 3.925% 03/01/32		06/30/2021.	Nationwide Mutual		5,659,860	5,000,000	5,000,000	5,000,000				0		5,000,000		659,860	659,860	162,997	03/01/2032.
717883 FC 1	Philadelphia PA Sch Dist GO Ref Ser A FS		01/28/2021.	Nationwide Mutual		12,275,572	12,000,000	12,642,360	12,278,367		(2,795)		(2,795)		12,275,572			0	95,000	06/01/2027.
717883 FJ 6	Philadelphia PA Sch Dist GO Ref Ser A FS		01/28/2021.	Nationwide Mutual Fire		6,374,126	6,245,000	6,639,746	6,376,136		(2,010)		(2,010)		6,374,126			0	49,440	06/01/2025.
717883 FK 3	Philadelphia PA Sch Dist GO Ref Ser A FS		06/30/2021.	Nationwide Mutual		6,051,475	5,000,000	5,292,950	5,112,935		(9,209)		(9,209)		5,103,726		947,749	947,749	145,139	06/01/2026.
791639 KJ 5	St Louis MO Brd of Ed GO Direct Dep Prog		01/28/2021.	Nationwide Mutual Fire		6,508,028	6,500,000	6,990,620	6,511,469		(3,441)		(3,441)		6,508,028			0	105,625	04/01/2021.
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se		06/30/2021.	Nationwide Mutual		4,991,576	4,000,000	3,916,200	3,964,528		2,776		2,776		3,967,304		1,024,272	1,024,272	219,389	07/01/2026.
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se		06/30/2021.	Nationwide Mutual		6,527,065	5,000,000	5,512,600	5,246,190		(13,919)		(13,919)		5,232,272		1,294,793	1,294,793	261,771	07/01/2028.
840071 AR 5	South San Francisco CA GO Uni Sch Dist S		09/15/2021.	Maturity		1,925,000	1,925,000	2,173,806	1,939,871		(14,871)		(14,871)		1,925,000			0	101,063	09/15/2021.
840071 AT 1	South San Francisco CA GO Uni Sch Dist S		06/30/2021.	Nationwide Mutual		2,423,813	2,180,000	2,463,029	2,237,878		(10,076)		(10,076)		2,227,802		196,011	196,011	90,606	09/15/2023.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					86,068,704	80,140,000	84,429,347	81,329,730	0	(94,511)	0	(94,511)	0	81,235,221	0	4,833,483	4,833,483	1,846,092	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
010268 AX 8	Alabama Fed Aid HW Fin AuthRev Ser A		06/30/2021.	Nationwide Mutual		4,048,643	3,335,000	3,846,522	3,650,654		(25,249)		(25,249)		3,625,405		423,239	423,239	138,495	09/01/2033.
010268 AY 6	Alabama Fed Aid HW Fin AuthRev Ser A		06/30/2021.	Nationwide Mutual		4,045,849	3,335,000	3,831,448	3,641,630		(24,495)		(24,495)		3,617,135		428,714	428,714	138,495	09/01/2034.
010268 BA 7	Alabama Fed Aid HW Fin AuthRev Spl Oblig		06/30/2021.	Nationwide Mutual		6,051,475	5,000,000	5,712,750	5,440,788		(35,148)		(35,148)		5,405,640		645,835	645,835	207,639	09/01/2036.
010604 CC 8	Alabama St Port Auth Rev AMT Ref Docs Se		06/30/2021.	Nationwide Mutual		3,813,324	3,160,000	3,548,775	3,424,866		(17,282)		(17,282)		3,407,584		405,740	405,740	118,061	10/01/2030.
010604 CE 4	Alabama St Port Auth Rev AMT Ref Docs Se		01/28/2021.	Nationwide Mutual Fire		6,813,244	6,345,000	7,037,240	6,817,819		(4,575)		(4,575)		6,813,244			0	103,106	10/01/2032.
010869 HT 5	Alameda CA Corr Trans Auth Rev Txbl Ref		01/28/2021.	Nationwide Mutual Fire		10,739,516	15,000,000	9,059,250	10,704,509		35,008		35,008		10,739,516			0		10/01/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02765U GC 2	American Mun Pwr Ohio Inc Rev Ref Ser A		01/28/2021.	Nationwide Mutual		10,509,991	10,000,000	11,383,800	10,521,600		(11,609)		(11,609)		10,509,991			0	226,389	02/15/2029.
02765U MB 7	American Mun Pwr Ohio Inc Rev Comb Hydro		06/30/2021.	Nationwide Mutual		1,696,110	1,500,000	1,657,650	1,591,168		(8,275)		(8,275)		1,582,894		113,216	113,216	52,500	02/15/2031.
02765U MD 3	American Mun Pwr Ohio Inc Rev Comb Hydro		01/28/2021.	Nationwide of America		2,424,586	2,300,000	2,517,833	2,426,262		(1,675)		(1,675)		2,424,586			0	41,656	02/15/2033.
08527N GY 6	Bernalillo Cnty NM Rev Gross Tax Rcpts R		06/30/2021.	Nationwide Mutual		2,224,626	2,000,000	2,223,620	2,046,294		(7,917)		(7,917)		2,038,378		186,248	186,248	78,458	10/01/2023.
08527N GZ 3	Bernalillo Cnty NM Rev Gross Tax Rcpts R		06/30/2021.	Nationwide Mutual		4,168,991	3,600,000	3,997,224	3,706,281		(13,025)		(13,025)		3,693,257		475,734	475,734	141,225	10/01/2024.
13068L YZ 2	California St Pub Wks Brd Rev Ref-Variou		06/30/2021.	Nationwide Mutual		5,809,960	5,000,000	5,531,600	5,326,267		(25,679)		(25,679)		5,300,588		509,372	509,372	132,778	11/01/2032.
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref		06/30/2021.	Nationwide Mutual		3,865,209	3,690,000	4,271,323	3,804,466		(21,023)		(21,023)		3,783,443		81,766	81,766	185,474	08/01/2023.
167562 QK 6	Chicago IL Midway Arpt Rev Amt Ref Ser A		06/30/2021.	Nationwide Mutual		3,333,270	3,000,000	3,206,880	3,115,626		(10,705)		(10,705)		3,104,922		228,348	228,348	119,667	01/01/2032.
167562 QL 4	Chicago IL Midway Arpt Rev Amt Ref Ser A		06/30/2021.	Nationwide Mutual		3,888,976	3,500,000	3,726,450	3,626,693		(11,716)		(11,716)		3,614,977		273,999	273,999	139,611	01/01/2033.
167593 UW 0	Chicago IL O'Hare Int Arpt Rev Ref Gen S		06/30/2021.	Nationwide Mutual		5,911,660	5,000,000	5,567,850	5,341,270		(31,351)		(31,351)		5,309,920		601,740	601,740	249,306	01/01/2033.
167593 WK 4	Chicago IL O'Hare Int Arpt Rev Sr Lien S		01/28/2021.	Nationwide Mutual		7,487,877	7,000,000	7,762,440	7,493,377		(5,500)		(5,500)		7,487,877			0	211,313	01/01/2033.
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S		06/30/2021.	Nationwide Mutual		4,941,288	4,000,000	4,421,760	4,273,111		(20,273)		(20,273)		4,252,838		688,450	688,450	209,417	01/01/2034.
251237 3N 1	Detroit MI Sewer Disp Rev 2nd Lien B FSA		01/28/2021.	Nationwide Mutual		15,752,396	15,000,000	16,444,200	15,757,866		(5,471)		(5,471)		15,752,396			0	474,375	07/01/2029.
312905 YJ 5	FHLMC REMIC Ser 1077-E		04/01/2021.	Paydown		1,229	1,229	1,280	1,227		1		1		1,229			0	23	05/15/2021.
312909 MY 7	FHLMC REMIC Ser 1251-Z		12/01/2021.	Paydown		22,847	22,847	23,889	22,966		(120)		(120)		22,847			0	898	04/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z		12/01/2021.	Paydown		16,052	16,052	16,511	16,127		(75)		(75)		16,052			0	574	05/15/2023.
3133EH PX 5	Federal Farm Credit Bank Deb		01/28/2021.	Nationwide Mutual Fire		24,655,026	25,000,000	24,569,750	24,653,139		1,887		1,887		24,655,026			0	60,417	06/28/2032.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z		12/01/2021.	Paydown		95,823	95,823	96,412	95,760		62		62		95,823			0	3,052	02/15/2024.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA		12/01/2021.	Paydown		31,911	31,911	32,655	32,054		(143)		(143)		31,911			0	1,166	06/17/2027.
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K		09/01/2021.	Paydown		1,862	1,862	1,899	1,858		4		4		1,862			0	36	09/25/2021.
31377R BH 2	FNMA DUS Pool #384440 6.600% 10/25/26		11/01/2021.	Paydown		651,740	651,740	721,802	669,969		(18,228)		(18,228)		651,740			0	37,140	10/25/2026.
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23		12/01/2021.	Paydown		363,643	363,643	374,269	364,426		(783)		(783)		363,643			0	9,946	11/25/2023.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP		12/01/2021.	Paydown		93,959	93,959	96,073	93,904		54		54		93,959			0	2,640	05/25/2023.
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL		12/01/2021.	Paydown		99,757	99,757	101,378	99,767		(10)		(10)		99,757			0	2,856	09/15/2023.
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48		01/01/2021.	Paydown		392,653	392,653	380,428	380,831		11,822		11,822		392,653			0	982	01/25/2048.
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48		01/28/2021.	Nationwide Mutual		5,776,243	5,955,599	5,770,184	5,776,286		(42)		(42)		5,776,243			0	28,289	01/25/2048.
3140KD BK 5	FNMA Pool #BP5441 3.000% 06/25/50		01/01/2021.	Paydown		1,476,538	1,476,538	1,553,364	1,552,445		(75,907)		(75,907)		1,476,538			0	3,691	06/25/2050.
3140KD BK 5	FNMA Pool #BP5441 3.000% 06/25/50		01/28/2021.	Nationwide Mutual		24,298,258	23,111,279	24,313,788	24,299,395		(1,137)		(1,137)		24,298,258			0	109,779	06/25/2050.
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		01/01/2021.	Paydown		864,506	864,506	882,066	881,391		(16,886)		(16,886)		864,506			0	2,882	05/25/2048.
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		01/28/2021.	Nationwide Mutual Fire		11,453,886	11,233,909	11,462,098	11,453,330		557		557		11,453,886			0	71,148	05/25/2048.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49		06/01/2021.	Paydown		6,862,948	6,862,948	7,104,224	7,097,481		(234,533)		(234,533)		6,862,948			0	76,182	05/25/2049.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49		06/30/2021.	Nationwide Mutual		13,532,674	12,691,625	13,137,815	13,125,346		(1,151)		(1,151)		13,124,195		408,479	408,479	294,728	05/25/2049.
365418 BX 9	Garden St Preservation Tr Rev Open Space		06/30/2021.	Nationwide Mutual		41,350,940	34,900,000	40,732,349	37,777,282		(123,356)		(123,356)		37,653,927		3,697,014	3,697,014	1,089,481	11/01/2028.
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien		06/30/2021.	Nationwide Mutual		5,422,851	4,500,000	5,205,870	4,926,681		(35,667)		(35,667)		4,891,014		531,837	531,837	224,375	07/01/2031.
413890 DC 5	HarrisCnty-HoustonTXSports Rev Sr Lien R		06/30/2021.	Nationwide Mutual		6,250,395	5,575,000	6,459,269	5,953,316		(45,918)		(45,918)		5,907,399		342,996	342,996	174,219	11/15/2028.
413890 DD 3	HarrisCnty-HoustonTXSports Rev Sr Lien R		01/28/2021.	Nationwide Mutual Fire		6,667,256	6,250,000	7,243,438	6,674,995		(7,740)		(7,740)		6,667,256			0	63,368	11/15/2029.
452024 HY 1	Illinois Mun Elec Agy Supp Rev Ref Ser A		01/28/2021.	Nationwide Mutual Fire		6,463,075	6,000,000	6,966,240	6,470,036		(6,961)		(6,961)		6,463,075			0	147,500	02/01/2030.
45203H BU 5	Illinois Fin Auth Rev Ser A		01/28/2021.	Nationwide Mutual		9,886,181	10,000,000	9,795,600	9,885,298		883		883		9,886,181			0	243,368	08/15/2028.
452252 KQ 1	Illinois St Toll Hwy Auth Rev Ser A		01/28/2021.	Nationwide Mutual		11,541,740	11,000,000	12,101,100	11,550,191		(8,451)		(8,451)		11,541,740			0	316,250	01/01/2036.
47770V BQ 2	JobsOH Beverage System Rev Stwd Liq Prof		06/30/2021.	Nationwide Mutual		4,232,204	4,000,000	4,000,000	4,000,000				0		4,000,000		232,204	232,204	113,005	01/01/2038.
485429 Z3 1	Kansas St Dev Fin Auth Rev Txbl Ser H		01/28/2021.	Nationwide Mutual		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	239,818	04/15/2028.
544435 4H 0	Los Angeles CA Dep of Arpts AMT-Senior R		01/28/2021.	Nationwide Mutual		1,076,225	1,000,000	1,166,310	1,077,465		(1,240)		(1,240)		1,076,225			0	10,139	05/15/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
544435 4J 6	Los Angeles CA Dep of Arpts AMT-Senior R		01/28/2021.	Nationwide Mutual		1,074,558	1,000,000	1,162,500	1,075,770		(1,212)		(1,212)		1,074,558			0	10,139	05/15/2034.
544435 4K 3	Los Angeles CA Dep of Arpts AMT-Senior R		06/30/2021.	Nationwide Mutual		2,266,382	2,000,000	2,274,040	2,127,909		(13,627)		(13,627)		2,114,282		152,100	152,100	59,375	05/15/2035.
544445 AT 6	Los Angeles CA Dep of Arpt Rev Amt-Sub-S		10/15/2021.	Call 116.4820		1,555,035	1,335,000	1,461,171	1,435,605		(4,775)		(4,775)		1,430,831		(95,831)	(95,831)	268,985	05/15/2034.
544445 AV 1	Los Angeles CA Dep of Arpt Rev Amt-Sub-S		10/15/2021.	Call 116.4820		1,456,025	1,250,000	1,359,113	1,340,078		(3,563)		(3,563)		1,336,515		(86,515)	(86,515)	251,858	05/15/2036.
575577 HW 4	Massachusetts Bay Tr Auth Rev Assmt Ser		01/28/2021.	Nationwide Mutual Fire		6,285,902	5,890,000	6,706,884	6,288,839		(2,937)		(2,937)		6,285,902			0	177,804	07/01/2029.
575577 HX 2	Massachusetts Bay Tr Auth Rev Assmt Ser		06/30/2021.	Nationwide Mutual		5,445,332	4,000,000	4,555,920	4,290,314		(12,457)		(12,457)		4,277,858		1,167,474	1,167,474	209,417	07/01/2030.
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A		01/28/2021.	Nationwide General		5,308,720	5,000,000	5,700,500	5,311,380		(2,660)		(2,660)		5,308,720			0	150,938	07/01/2028.
57563R LY 3	Massachusetts Educ Fin Rev LBASS Student		01/28/2021.	Nationwide Mutual Fire		6,271,301	6,000,000	6,593,520	6,276,122		(4,820)		(4,820)		6,271,301			0	172,500	01/01/2026.
57563R MA 4	Massachusetts Educ Fin Rev LBASS Student		01/01/2021.	Call 100.0000		240,000	240,000	237,209	238,261				0		238,261		1,739	1,739	4,800	01/01/2028.
57563R MB 2	Massachusetts Educ Fin Rev LBASS Student		01/01/2021.	Call 100.0000		165,000	165,000	163,231	163,832				0		163,832		1,168	1,168	3,403	01/01/2029.
57563R MC 0	Massachusetts Educ Fin Rev LBASS Student		01/01/2021.	Call 100.0000		195,000	195,000	194,162	194,419				0		194,419		581	581	4,144	01/01/2030.
57563R MD 8	Massachusetts Educ Fin Rev LBASS Student		01/01/2021.	Call 100.0000		355,000	355,000	351,028	352,141				0		352,141		2,859	2,859	7,544	01/01/2031.
57563R NV 7	Massachusetts Educ Fin Rev LBASS AMT Ref		01/01/2021.	Call 100.0000		2,110,000	2,110,000	2,076,641	2,083,665				0		2,083,665		26,335	26,335	36,925	07/01/2033.
57563R NV 7	Massachusetts Educ Fin Rev LBASS AMT Ref		01/28/2021.	Nationwide Mutual		14,142,121	14,320,000	14,093,601	14,141,269		853		853		14,142,121			0	288,190	07/01/2033.
576049 W2 2	Massachusetts St Wr Rs Aut Rev Ref Gen S		01/28/2021.	Nationwide Agribusiness		5,248,305	5,000,000	5,476,200	5,250,044		(1,739)		(1,739)		5,248,305			0	129,063	08/01/2029.
57604P B2 9	Massachusetts St Wtr Poll Rev Ref Pool P		01/28/2021.	Nationwide Mutual		8,762,584	8,540,000	9,360,523	8,766,841		(4,257)		(4,257)		8,762,584			0	220,439	08/01/2024.
57604P B5 2	Massachusetts St Wtr Poll Rev Ref Pool P		06/30/2021.	Nationwide Mutual		5,930,110	5,000,000	5,332,050	5,110,801		(10,935)		(10,935)		5,099,865		830,245	830,245	228,472	08/01/2025.
591745 G6 5	Metro Atlanta RTA GA Rev Sales Tax Ref S		01/28/2021.	Nationwide Mutual		10,410,046	10,000,000	10,666,900	10,412,082		(2,036)		(2,036)		10,410,046			0	301,875	07/01/2032.
592643 AT 7	Metropolitan Washington DC Rev Cap App 2		01/28/2021.	Nationwide Mutual		7,432,094	10,000,000	3,590,300	7,396,793		35,301		35,301		7,432,094			0		10/01/2025.
592643 AU 4	Metropolitan Washington DC Rev Cap App 2		06/30/2021.	Nationwide Mutual		7,171,799	7,540,000	2,467,842	5,183,369		170,731		170,731		5,354,100		1,817,699	1,817,699		10/01/2026.
592643 AV 2	Metropolitan Washington DC Rev Cap App 2		01/28/2021.	Nationwide Mutual Fire		6,420,207	10,000,000	2,999,900	6,388,320		31,887		31,887		6,420,207			0		10/01/2027.
59447P P6 2	Michigan St Fin Auth Rev LBASS Ref Amt S		01/28/2021.	Nationwide Mutual		8,975,459	8,950,000	9,052,657	8,976,505		(1,046)		(1,046)		8,975,459			0	86,517	11/01/2025.
59447T ME 0	Michigan St Fin Auth Rev Ref Henry Ford		01/28/2021.	Nationwide Mutual		9,604,350	8,900,000	10,026,829	9,612,553		(8,203)		(8,203)		9,604,350			0	90,236	11/15/2029.
59447T MK 6	Michigan St Fin Auth Rev Ref Henry Ford		01/28/2021.	National Casualty		2,502,263	2,360,000	2,583,492	2,503,903		(1,640)		(1,640)		2,502,263			0	23,928	11/15/2034.
594615 BG 0	Michigan St Bldg Auth Rev Ref Facs Prog		01/28/2021.	Nationwide Mutual		7,241,376	6,700,000	7,773,206	7,249,281		(7,905)		(7,905)		7,241,376			0	95,847	04/15/2028.
594615 BH 8	Michigan St Bldg Auth Rev Ref Facs Prog		06/30/2021.	Nationwide Mutual		5,952,145	5,000,000	5,744,750	5,382,269		(36,737)		(36,737)		5,345,533		606,612	606,612	177,083	04/15/2029.
603827 XY 7	Minneapolis & St Paul MN Rev Txbl Sub Re		06/30/2021.	Nationwide Mutual		5,517,235	5,000,000	5,000,000	5,000,000				0		5,000,000		517,235	517,235	189,273	01/01/2029.
603827 XZ 4	Minneapolis & St Paul MN Rev Taxl Sub Re		06/30/2021.	Nationwide Mutual		3,121,346	2,835,000	2,835,000	2,835,000				0		2,835,000		286,346	286,346	110,145	01/01/2030.
603827 YA 8	Minneapolis & St Paul MN Rev Txbl Sub Re		06/30/2021.	Nationwide Mutual		2,524,296	2,295,000	2,295,000	2,295,000				0		2,295,000		229,296	229,296	91,453	01/01/2031.
64577B J2 1	New Jersey Econ Dev Auth Rev Unref Mtr V		01/28/2021.	Nationwide Mutual Fire		4,657,181	4,465,000	4,778,053	4,660,154		(2,974)		(2,974)		4,657,181			0	134,787	07/01/2025.
646080 SC 6	New Jersey St Hgr Ed Auth Rev LBASS Amt-		02/22/2021.	Call 100.0000		560,000	560,000	550,379	553,446		104		104		553,549		6,451	6,451	4,095	12/01/2028.
646080 SC 6	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021.	Nationwide Mutual		3,033,416	2,895,000	2,845,264	2,861,116		1,860		1,860		2,862,976		170,440	170,440	54,623	12/01/2028.
646080 SD 4	New Jersey St Hgr Ed Auth Rev LBASS Amt-		02/22/2021.	Call 100.0000		455,000	455,000	444,763	447,724		100		100		447,824		7,176	7,176	3,327	12/01/2029.
646080 SD 4	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021.	Nationwide Mutual		2,406,551	2,310,000	2,258,025	2,273,058		1,765		1,765		2,274,823		131,728	131,728	43,585	12/01/2029.
646080 SE 2	New Jersey St Hgr Ed Auth Rev LBASS Amt-		02/22/2021.	Call 100.0000		455,000	455,000	443,161	446,287		106		106		446,393		8,607	8,607	3,327	12/01/2030.
646080 SE 2	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021.	Nationwide Mutual		2,400,882	2,315,000	2,254,764	2,270,670		1,869		1,869		2,272,538		128,344	128,344	43,680	12/01/2030.
646080 SF 9	New Jersey St Hgr Ed Auth Rev LBASS Amt-		02/22/2021.	Call 100.0000		765,000	765,000	760,464	761,559		37		37		761,596		3,404	3,404	6,024	12/01/2031.
646080 SF 9	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021.	Nationwide Mutual		4,087,663	3,915,000	3,891,784	3,897,389		660		660		3,898,049		189,615	189,615	79,551	12/01/2031.
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim		06/30/2021.	Nationwide Mutual		13,396,455	11,900,000	13,328,267	12,767,656		(31,797)		(31,797)		12,735,859		660,597	660,597	170,292	06/15/2027.
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim		06/30/2021.	Nationwide Mutual		2,385,144	2,000,000	2,193,460	2,118,102		(9,736)		(9,736)		2,108,366		276,778	276,778	54,167	06/15/2028.
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim		01/28/2021.	Nationwide Mutual Fire		6,544,766	6,100,000	6,841,272	6,550,371		(5,604)		(5,604)		6,544,766			0	36,431	06/15/2028.
646136 EK 3	New Jersey St Trans Fd Rev Trans Sys Ser		01/28/2021.	Nationwide Mutual		13,597,627	13,160,000	15,040,696	13,608,293		(10,666)		(10,666)		13,597,627			0	86,454	12/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
646136 LU 3	New Jersey St Trans Fd Rev Trans Sys Ser		01/28/2021.	Nationwide Mutual Fire		6,525,103	6,395,000	7,204,863	6,530,064		(4,960)		(4,960)		6,525,103			0	42,012	12/15/2022.
64971W L6 5	NY City NY Trans Fin Auth Rev Sub Ser A-		06/30/2021.	Nationwide Mutual		3,444,450	3,000,000	3,471,810	3,270,133		(23,754)		(23,754)		3,246,379		198,071	198,071	79,667	05/01/2031.
64983Q JC 4	New York St Dorm Auth Rev Non St Supply		06/30/2021.	Nationwide Mutual		6,644,385	5,000,000	5,859,650	5,406,978		(20,233)		(20,233)		5,386,745		1,257,640	1,257,640	171,875	05/15/2029.
64983Q JF 7	New York St Dorm Auth Rev Non St Supply		06/30/2021.	Nationwide Mutual		5,832,945	4,165,000	4,931,610	4,602,848		(14,967)		(14,967)		4,587,881		1,245,064	1,245,064	143,172	05/15/2032.
650035 6A 1	New York St Urban Dev Corp Rev Txbl Ref		01/28/2021.	Nationwide Mutual		17,021,101	17,000,000	17,030,090	17,021,312		(211)		(211)		17,021,101			0	214,795	03/15/2031.
650035 6B 9	New York St Urban Dev Corp Rev Txbl Ref		01/28/2021.	Nationwide Mutual		20,024,684	20,000,000	20,035,200	20,024,931		(247)		(247)		20,024,684			0	256,394	03/15/2032.
67760H CH 2	Ohio St Tpk Commn Rev Ser A		06/30/2021.	Nationwide Mutual		2,394,810	2,000,000	2,261,680	2,095,925		(8,362)		(8,362)		2,087,562		307,248	307,248	96,250	02/15/2026.
709221 UW 3	Pennsylvania St Tpk Commn Rev Ref Sub Se		06/30/2021.	Nationwide Mutual		3,052,163	2,500,000	3,104,525	2,866,691		(28,744)		(28,744)		2,837,947		214,215	214,215	72,569	12/01/2029.
709221 UZ 6	Pennsylvania St Tpk Commn Rev Ref Sub Se		01/28/2021.	Nationwide Mutual		7,326,422	6,445,000	7,911,238	7,336,857		(10,435)		(10,435)		7,326,422			0	51,023	12/01/2032.
709222 CP 6	Pennsylvania St Tpk Commn Rev Ser A		06/30/2021.	Nationwide Mutual		4,037,971	4,030,000	4,411,923	4,051,199		(19,564)		(19,564)		4,031,635		6,336	6,336	202,759	07/15/2021.
717817 SE 1	Philadelphia PA Airport Rev Amt-Ref-Ser		06/30/2021.	Nationwide Mutual		5,298,779	4,540,000	5,275,435	4,901,897		(37,788)		(37,788)		4,864,109		434,670	434,670	122,958	06/15/2025.
717817 SJ 0	Philadelphia PA Airport Rev Amt-Ref-Ser		01/28/2021.	Nationwide Mutual Fire		5,584,929	5,265,000	5,918,808	5,589,971		(5,042)		(5,042)		5,584,929			0	31,444	06/15/2029.
717817 SK 7	Philadelphia PA Airport Rev Amt-Ref-Ser		06/30/2021.	Nationwide Mutual		4,971,264	4,300,000	4,803,745	4,550,855		(25,932)		(25,932)		4,524,923		446,341	446,341	116,458	06/15/2030.
717893 ZL 8	Philadelphia PA Wtr & Wst Rev Ref Ser B		01/28/2021.	Nationwide Mutual		7,302,346	6,790,000	7,872,530	7,310,441		(8,095)		(8,095)		7,302,346			0	195,213	07/01/2031.
71884W AL 5	Phoenix AZ Civic Impt Corp Rev Conv Cap		01/28/2021.	Nationwide Agribusiness		4,778,192	4,710,000	3,614,690	4,781,679		(3,486)		(3,486)		4,778,192			0	148,954	07/01/2022.
735389 WG 9	Port Seattle WA Rev AMT Ref Ser C		06/30/2021.	Nationwide Mutual		4,258,538	3,760,000	4,173,374	3,945,689		(23,057)		(23,057)		3,922,631		335,907	335,907	140,478	04/01/2028.
735389 WH 7	Port Seattle WA Rev Amt Ref Ser C		06/30/2021.	Nationwide Mutual		2,261,048	2,000,000	2,206,740	2,093,056		(11,540)		(11,540)		2,081,516		179,532	179,532	74,722	04/01/2029.
735389 WK 0	Port Seattle WA Rev Amt Ref Ser C		06/30/2021.	Nationwide Mutual		3,378,192	3,000,000	3,283,230	3,127,841		(15,825)		(15,825)		3,112,016		266,176	266,176	112,083	04/01/2031.
756872 LA 3	Red River TX Edu Fin Corp Txbl Ref TCU P		06/30/2021.	Nationwide Mutual		2,120,372	2,000,000	2,000,000	2,000,000				0		2,000,000		120,372	120,372	42,940	03/15/2032.
76116E GR 5	Resolution Funding Corp Strips		06/30/2021.	Nationwide Mutual		927,805	1,067,000	796,383	832,255		11,453		11,453		843,708		84,096	84,096		01/15/2030.
76116F AB 3	Resolution Funding Corp Strips		01/28/2021.	Various		6,777,978	8,670,000	6,472,739	6,764,031		13,947		13,947		6,777,978			0		01/15/2030.
762244 FD 8	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F		01/28/2021.	Nationwide Mutual Fire		5,629,319	5,000,000	6,100,750	5,637,634		(8,315)		(8,315)		5,629,319			0	50,694	05/15/2026.
762244 FK 2	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F		01/28/2021.	National Casualty		2,216,070	2,000,000	2,375,320	2,218,900		(2,829)		(2,829)		2,216,070			0	20,278	05/15/2032.
762244 FL 0	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F		01/28/2021.	Nationwide of America		2,479,088	2,250,000	2,646,968	2,482,078		(2,990)		(2,990)		2,479,088			0	22,813	05/15/2033.
76913C BD 0	County of Riverside CA Pension Obligatio		01/28/2021.	Nationwide Mutual Fire		7,610,000	7,610,000	7,610,000	7,610,000				0		7,610,000			0	107,504	02/15/2029.
880443 BR 6	Tennessee Energy Acq Gas Rev Ser A		01/28/2021.	Nationwide Mutual		8,847,421	9,000,000	8,497,350	8,844,588		2,833		2,833		8,847,421			0	192,938	09/01/2024.
88059E 5G 5	Tenn Val Auth Cpn Strip Strips		01/28/2021.	Nationwide of America		1,977,555	2,629,000	1,886,463	1,973,391		4,164		4,164		1,977,555			0		03/15/2031.
88059E 5N 0	Tenn Val Auth Cpn Strip Strips		06/30/2021.	Nationwide Mutual		1,975,620	2,549,000	1,615,862	1,697,583		26,182		26,182		1,723,766		251,855	251,855		03/15/2034.
88059E U7 7	Tenn Val Auth Cpn Strip Strips		01/28/2021.	Nationwide Mutual		1,315,298	1,684,000	1,255,304	1,312,556		2,742		2,742		1,315,298			0		12/15/2029.
88059E U8 5	Tenn Val Auth Cpn Strip Strips		01/28/2021.	Nationwide Mutual		1,210,693	1,582,000	1,154,132	1,208,106		2,587		2,587		1,210,693			0		06/15/2030.
88059E V2 7	Tenn Val Auth Cpn Strip Strips		06/30/2021.	Nationwide Mutual		1,801,167	2,135,000	1,519,454	1,589,721		22,452		22,452		1,612,174		188,994	188,994		06/15/2031.
956704 D3 1	West Virginia Univ Rev Txbl Ref Ser A		01/28/2021.	Nationwide Agribusiness		2,620,000	2,620,000	2,620,000	2,620,000				0		2,620,000			0	19,831	10/01/2033.
977100 HD 1	Wisconsin St Gen Fd Rev Ref Ser A		06/30/2021.	Nationwide Mutual		1,819,524	1,729,000	1,729,000	1,729,000				0		1,729,000		90,524	90,524	27,882	05/01/2031.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					673,003,321	644,657,880	659,474,063	650,569,913	0	(935,107)	0	(935,107)	0	649,634,810	0	22,942,455	22,942,455	13,164,319	XXX
Bonds - Industrial and Miscellaneous																				
00206R HY 1	AT&T Inc Sr Nt 6.625% 05/15/29		01/28/2021.	Nationwide Mutual		10,319,768	10,000,000	10,365,950	10,321,989		(2,222)		(2,222)		10,319,768			0	134,340	05/15/2029.
00287Y AW 9	Abbvie Inc Sr Nt 4.450% 05/14/46		06/30/2021.	Nationwide Mutual		1,512,415	1,250,000	1,241,600	1,242,292		82		82		1,242,374		270,041	270,041	34,920	05/14/2046.
00287Y DB 2	Abbvie Inc Sr Nt 4.750% 03/15/45		06/30/2021.	Nationwide Mutual		6,055,593	5,000,000	5,019,632	5,019,693		81		81		5,019,774		1,035,819	1,035,819	171,716	03/15/2045.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A		06/15/2021.	Redemption 100.0000		1,290,575	1,290,575	1,368,009	1,294,301		(3,726)		(3,726)		1,290,575			0	46,337	06/15/2021.
01400E AB 9	Alcon Finance Corp Sr Nt		06/30/2021.	Nationwide Mutual		1,404,254	1,336,000	1,455,339	1,454,731		(6,408)		(6,408)		1,448,323		(44,069)	(44,069)	30,839	09/23/2029.
01448Y AB 9	ALESCO Pfd Fdg Ltd ABS Ser 7A Cl A1B		01/28/2021.	Nationwide Mutual		2,741,215	3,141,601	2,544,697	2,737,779		3,436		3,436		2,741,215			0	2,026	07/23/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
01882Y AB 2	Alliant Energy Finance Sr Nt		01/28/2021.	Nationwide Mutual		988,896	1,000,000	986,030	988,801		95		95		988,896			0	5,076	06/15/2028.
02209S AL 7	Altria Group Inc Co Gtd Nt		01/28/2021.	Nationwide Mutual		5,999,152	6,000,000	5,974,500	5,998,916		236		236		5,999,152			0	65,708	05/05/2021.
02361D AP 5	Ameren Illinois Co Sr Nt		06/30/2021.	Nationwide Mutual		10,770,690	10,000,000	9,994,300	9,997,307		300		300		9,997,606		773,084	773,084	269,931	03/01/2025.
02377D AA 0	American Airlines Inc LBASS EETC Ser 201		04/15/2021.	Redemption 100.0000		50,553	50,553	50,553	42,738	7,815			7,815		50,553			0	935	04/15/2027.
02377D AA 0	American Airlines Inc LBASS EETC Ser 201		06/30/2021.	Nationwide Mutual		675,572	696,681	696,681	588,980	107,701			107,701		696,681		(21,109)	(21,109)	18,259	04/15/2027.
02377L AA 2	American Airlines Inc Secured Ser AA		01/28/2021.	Nationwide Mutual Fire		4,343,542	4,343,542	4,343,542	4,343,542				0		4,343,542			0	61,950	08/15/2033.
03215P CD 9	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		05/01/2021.	Paydown		17,522	17,522	17,763	17,522				0		17,522			0	228	06/25/2027.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2021.	Redemption 100.0000		135,824	135,824	135,824	135,824				0		135,824			0	4,709	02/15/2025.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		06/01/2021.	Paydown		514,788	514,788	514,779	514,383		405		405		514,788			0	3,757	12/25/2059.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		06/30/2021.	Nationwide Mutual		1,014,837	1,007,954	1,007,936	1,007,161		(363)		(363)		1,006,798		8,039	8,039	14,430	12/25/2059.
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt		06/30/2021.	Nationwide Mutual		12,233,500	10,000,000	9,551,557	9,581,251		9,308		9,308		9,590,560		2,642,940	2,642,940	429,528	02/01/2036.
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt		06/30/2021.	Nationwide Mutual		6,837,532	5,750,000	5,793,050	5,785,872		(1,963)		(1,963)		5,783,909		1,053,623	1,053,623	255,675	01/23/2029.
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt		01/28/2021.	Nationwide Mutual		18,229,832	18,000,000	18,251,750	18,230,195		(363)		(363)		18,229,832			0	433,650	02/01/2046.
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R		01/28/2021.	Nationwide Mutual		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	5,328	04/20/2031.
037833 CG 3	Apple Inc Sr Nt 3.000% 02/09/24		01/28/2021.	Nationwide Mutual Fire		4,998,990	5,000,000	4,997,800	4,998,967		23		23		4,998,990			0	70,417	02/09/2024.
037833 CM 0	Apple Inc Sr Nt 2.500% 02/09/22		01/28/2021.	Nationwide Mutual		6,499,930	6,500,000	6,499,675	6,499,925		5		5		6,499,930			0	76,285	02/09/2022.
037833 CU 2	Apple Inc Sr Nt 2.850% 05/11/24		06/30/2021.	Nationwide Mutual		2,123,192	2,000,000	1,998,100	1,999,041		136		136		1,999,177		124,015	124,015	36,258	05/11/2024.
037833 DK 3	Apple Inc Sr Nt 3.000% 11/13/27		01/28/2021.	Nationwide Mutual		996,102	1,000,000	994,520	996,063		39		39		996,102			0	6,250	11/13/2027.
039482 AB 0	Archer-Daniels-Midland Co Sr Nt		01/28/2021.	Nationwide Mutual		5,708,535	5,750,000	5,705,323	5,708,247		288		288		5,708,535			0	62,811	03/27/2030.
04964K AN 1	Atrium CDO Corp CLO Ser 9A Cl BR		01/28/2021.	Nationwide Mutual		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	32,499	05/28/2030.
05491L AC 2	Barclays Commercial Mtg Sec CMBS Ser 201		06/30/2021.	Nationwide Mutual		5,021,320	5,000,000	4,929,102	4,952,593		3,520		3,520		4,956,113		65,207	65,207	90,798	08/14/2036.
06050T JZ 6	Bank of America NA Sub Bk Nt		06/30/2021.	Various		5,755,154	5,000,000	4,890,640	4,913,250		1,151		1,151		4,914,401		840,752	840,752	135,233	10/15/2036.
06050T JZ 6	Bank of America NA Sub Bk Nt		01/28/2021.	Nationwide Mutual Fire		4,766,106	5,000,000	4,706,750	4,765,465		640		640		4,766,106			0	85,833	10/15/2036.
06051G FL 8	Bank of America Corp Sub Nt		01/28/2021.	Nationwide Mutual		6,981,706	7,000,000	6,966,190	6,981,498		209		209		6,981,706			0	79,333	10/22/2026.
06427D AQ 6	Bank of America Comm Mtg CMBS Ser 2017-B		01/28/2021.	Nationwide Mutual		3,040,957	3,000,000	3,089,918	3,041,939		(982)		(982)		3,040,957			0	15,989	02/15/2050.
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3		01/28/2021.	Nationwide Mutual Fire		10,771,257	10,500,000	10,814,643	10,773,510		(2,253)		(2,253)		10,771,257			0	52,917	08/15/2061.
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3		06/30/2021.	Nationwide Mutual		6,453,432	6,025,000	6,695,752	6,694,165		(35,643)		(35,643)		6,658,522		(205,090)	(205,090)	102,137	11/15/2029.
06541U BW 5	BANK CMBS Ser 2020-BN30 Cl A4		06/30/2021.	Nationwide Mutual		5,534,280	5,575,000	5,742,144	5,741,731		(8,248)		(8,248)		5,733,483		(199,203)	(199,203)	62,305	12/10/2053.
07274E AG 8	Bayer US Finance LLC Sr Nt		06/30/2021.	Nationwide Mutual		3,221,604	3,000,000	2,970,330	2,987,608		1,533		1,533		2,989,141		232,463	232,463	73,688	10/08/2024.
07332V BD 6	Barclays Comm Mort Sec CMBS Ser 2017-C1		01/28/2021.	Nationwide Mutual Fire		10,594,469	10,400,000	10,711,251	10,596,849		(2,379)		(2,379)		10,594,469			0	60,499	02/15/2050.
075887 BF 5	Becton Dickinson & Co Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	17,840	12/15/2024.
075887 BG 3	Becton Dickinson & Co Sr Nt		01/28/2021.	Nationwide of America		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	11,192	12/15/2044.
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B		06/30/2021.	Nationwide Mutual		5,276,705	4,920,000	5,088,548	5,075,835		(8,171)		(8,171)		5,067,664		209,041	209,041	83,633	12/15/2072.
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5		06/30/2021.	Nationwide Mutual		6,503,722	5,988,000	5,858,295	5,867,164		5,789		5,789		5,872,953		630,770	630,770	108,310	08/15/2052.
08163B BA 8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5		06/30/2021.	Nationwide Mutual		8,335,866	8,400,000	8,651,409	8,651,797		(12,432)		(12,432)		8,639,365		(303,499)	(303,499)	96,217	01/15/2054.
084659 AS 0	Berkshire Hathaway Energy Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,994,652	5,000,000	4,993,550	4,994,566		86		86		4,994,652			0	57,938	04/15/2025.
096630 AD 0	Boardwalk Pipelines LLC Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,973,730	5,000,000	4,941,000	4,973,272		458		458		4,973,730			0	29,563	12/15/2024.
099724 AH 9	Borg Warner Automotive Sr Nt		06/30/2021.	Nationwide Mutual		4,003,955	3,500,000	3,554,810	3,548,855		(576)		(576)		3,548,279		455,675	455,675	121,224	03/15/2045.
10373Q AB 6	BP Cap Mkts America Sr Nt		01/28/2021.	Nationwide Agribusiness		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	26,783	09/21/2025.
10373Q AC 4	BP Cap Mkts America Sr Nt		06/30/2021.	Nationwide Mutual		1,707,851	1,500,000	1,500,000	1,500,000				0		1,500,000		207,851	207,851	45,768	09/21/2028.
10373Q AV 2	BP Cap Mkts America Sr Nt		06/30/2021.	Nationwide Mutual		1,617,479	1,500,000	1,458,109	1,467,680		2,415		2,415		1,470,095		147,384	147,384	43,244	01/16/2027.
110122 CM 8	Bristol-Myers Squibb Co Sr Nt		01/28/2021.	Nationwide Mutual		4,065,711	4,000,000	4,075,436	4,067,061		(1,350)		(1,350)		4,065,711			0	58,644	07/26/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
110122 DC 9	Bristol-Myers Squibb Co Sr Nt		01/28/2021.	Nationwide Mutual		4,975,987	5,000,000	4,973,336	4,975,636		351		351		4,975,987			0	87,726	08/15/2025.
11134L AD 1	Broadcom Crp/ Caymn Fi Sr Nt		01/20/2021.	Call 102.4200		5,121,000	5,000,000	4,983,792	4,995,522		220		220		4,995,741		4,259	4,259	198,083	01/15/2022.
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,997,696	5,000,000	4,995,513	4,997,642		54		54		4,997,696			0	97,170	01/15/2024.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le		10/15/2021.	Redemption 100.0000		411,125	411,125	411,125	411,125				0		411,125			0	22,425	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		08/15/2021.	Redemption 100.0000		221,214	221,214	221,214	221,214				0		221,214			0	10,433	02/15/2023.
12515B AE 8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4		01/28/2021.	Nationwide Mutual		15,437,846	15,000,000	15,449,690	15,441,439		(3,594)		(3,594)		15,437,846			0	69,160	08/15/2057.
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4		06/30/2021.	Nationwide Mutual		7,119,749	6,500,000	6,694,739	6,631,949		(9,802)		(9,802)		6,622,147		497,602	497,602	129,473	08/01/2050.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		01/28/2021.	Nationwide Agribusiness		4,078,146	4,000,000	4,119,986	4,079,058		(912)		(912)		4,078,146			0	22,622	06/15/2050.
125896 BQ 2	CMS Energy Corp Sr Nt 3.000% 05/15/26		06/30/2021.	Nationwide Mutual		2,138,158	2,000,000	1,992,440	1,995,676		370		370		1,996,046		142,112	142,112	37,500	05/15/2026.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C		01/01/2021.	Paydown		442,294	442,294	446,697	443,556				0		443,556		(1,261)	(1,261)	2,128	08/10/2055.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C		01/28/2021.	Nationwide Mutual		23,780,133	23,713,780	23,949,839	23,781,415		(1,282)		(1,282)		23,780,133			0	175,159	08/10/2055.
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		06/30/2021.	Nationwide Mutual		4,702,721	4,300,000	4,443,109	4,382,524		(8,818)		(8,818)		4,373,705		329,016	329,016	90,619	10/10/2048.
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20		06/30/2021.	Nationwide Mutual		6,201,761	5,755,000	5,927,627	5,827,517		(13,244)		(13,244)		5,814,273		387,488	387,488	119,120	12/15/2049.
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		01/01/2021.	Paydown		180,886	180,886	180,861	180,750		136		136		180,886			0	550	07/25/2058.
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		01/28/2021.	Nationwide Mutual		7,221,607	7,227,129	7,226,136	7,221,683		(76)		(76)		7,221,607			0	41,767	07/25/2058.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage		12/15/2021.	Redemption 100.0000		390,949	390,949	390,949	390,949				0		390,949			0	15,608	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/14/2021.	Redemption 100.0000		448,796	448,796	448,796	448,796				0		448,796			0	23,935	08/15/2021.
12667G AX 1	Countrywide Alternative Ln Tr RMBS Ser 2		06/25/2021.	Paydown		287,259	285,779	267,475	222,626	44,849			44,849		267,475		19,784	19,784	554	05/25/2035.
12667G AX 1	Countrywide Alternative Ln Tr RMBS Ser 2		06/30/2021.	Nationwide Mutual		2,107,215	2,601,195	2,434,585	2,026,365	408,220			408,220		2,434,585		(327,369)	(327,369)	7,564	05/25/2035.
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2021.	Paydown		350,563	365,409	342,043	342,043				0		342,043		8,520	8,520	6,424	08/25/2035.
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2		06/30/2021.	Nationwide Mutual		2,988,122	3,178,427	2,975,178	2,975,178				0		2,975,178		12,944	12,944	101,411	08/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B		12/15/2021.	Paydown		217,398	217,398	75,263	75,263		142,135		142,135		217,398			0	332	11/15/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3		12/01/2021.	Paydown		80,052	80,052	77,913	75,260	3,657	1,135		4,792		80,052			0	3,078	12/25/2035.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		12/01/2021.	Paydown		38,963	38,685	38,075	31,333	6,985	41		7,026		38,359		604	604	1,127	08/25/2035.
141781 BM 5	Cargill Inc Sr Nt 2.125% 04/23/30		06/30/2021.	Nationwide Mutual		3,033,612	3,000,000	2,996,520	2,996,738		157		157		2,996,895		36,717	36,717	43,740	04/23/2030.
141781 BM 5	Cargill Inc Sr Nt 2.125% 04/23/30		01/28/2021.	Nationwide Mutual Fire		4,012,779	4,000,000	4,013,760	4,012,875		(96)		(96)		4,012,779			0	22,431	04/23/2030.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		03/25/2021.	Paydown		500,400	500,400	500,248	500,248		151		151		500,400			0	234	02/25/2037.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		06/30/2021.	Nationwide Mutual		5,050,009	4,700,000	4,840,899	4,765,363		(9,944)		(9,944)		4,755,419		294,590	294,590	95,829	12/10/2049.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		05/01/2021.	Paydown		6,555	6,555	6,555	6,546		9		9		6,555			0	109	04/25/2034.
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5		06/01/2021.	Paydown		222,353	221,213	204,429	204,429				0		204,429		17,924	17,924	3,698	08/25/2035.
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5		06/30/2021.	Nationwide Mutual		1,624,211	1,624,593	1,501,330	1,501,330				0		1,501,330		122,881	122,881	51,226	08/25/2035.
17308C C5 3	Citigroup Funding Inc Sr Nt		01/28/2021.	Nationwide General		3,024,949	3,000,000	3,027,030	3,025,136		(187)		(187)		3,024,949			0	20,584	11/05/2030.
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41		01/28/2021.	Nationwide Mutual		10,773,070	10,500,000	10,814,957	10,775,292		(2,222)		(2,222)		10,773,070			0	47,692	08/10/2056.
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43		06/30/2021.	Nationwide Mutual		5,378,894	5,030,000	5,248,285	5,231,720		(9,450)		(9,450)		5,222,269		156,625	156,625	75,888	11/10/2052.
174610 AJ 4	Citizens Financial Group Sub Nt		06/30/2021.	Nationwide Mutual		3,313,845	3,000,000	3,000,000	3,000,000				0		3,000,000		313,845	313,845	119,263	08/01/2025.
174610 AL 9	Citizens Financial Group Sub Nt		01/28/2021.	Nationwide Mutual		5,447,545	5,500,000	5,385,545	5,446,472		1,073		1,073		5,447,545			0	118,594	07/01/2024.
20030N BB 6	Comcast Corp Sr Nt 6.400% 03/01/40		01/28/2021.	Nationwide Mutual		5,179,259	5,000,000	5,218,150	5,179,630		(371)		(371)		5,179,259			0	130,667	03/01/2040.
20030N BX 8	Comcast Corp Sr Nt 3.000% 02/01/24		06/24/2021.	Call 106.2254		10,622,535	10,000,000	10,094,200	10,048,990		(7,530)		(7,530)		10,041,461		(41,461)	(41,461)	891,702	02/01/2024.
20030N BY 6	Comcast Corp Sr Nt 3.300% 02/01/27		01/28/2021.	Nationwide Mutual		10,072,828	10,000,000	10,105,100	10,073,629		(802)		(802)		10,072,828			0	162,250	02/01/2027.
22550L 2B 6	Credit Suisse New York Sr Nt		06/30/2021.	Nationwide Mutual		3,056,844	3,000,000	2,999,880	2,999,924		30		30		2,999,954		56,890	56,890	60,900	04/08/2022.
22822V AQ 4	Crown Castle Intl Corp Sr Nt		06/30/2021.	Nationwide Mutual		1,708,970	1,500,000	1,784,475	1,784,134		(3,017)		(3,017)		1,781,117		(72,147)	(72,147)	62,077	07/01/2050.
232820 AK 6	Cytec Inds Inc Sr Nt 3.950% 05/01/25		01/28/2021.	Nationwide Mutual		10,003,885	10,000,000	10,008,640	10,003,947		(63)		(63)		10,003,885			0	95,458	05/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
233050 AC 7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3		02/01/2021.	Paydown		544,554	544,554	549,966	544,554				0		544,554			0	3,224	11/10/2046.
233050 AF 0	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl B		02/01/2021.	Paydown		6,000,000	6,000,000	6,166,406	6,000,000				0		6,000,000			0	54,710	11/10/2046.
233050 AF 0	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl B		01/28/2021.	Various		3,000,000	3,000,000	3,066,104	3,000,000				0		3,000,000			0	25,987	11/10/2046.
233331 AW 7	DTE Energy Co Sr Nt 2.529% 10/01/24		06/30/2021.	Nationwide Mutual		2,100,070	2,000,000	1,999,340	1,999,487		65		65		1,999,552		100,518	100,518	37,795	10/01/2024.
23338V AB 2	DTE Electric Co Sr Nt 3.650% 03/15/24		06/30/2021.	Nationwide Mutual		2,146,976	2,000,000	1,991,820	1,997,189		411		411		1,997,601		149,375	149,375	57,792	03/15/2024.
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A		01/28/2021.	Nationwide Mutual		1,145,785	1,145,785	1,145,785	1,145,785				0		1,145,785			0	3,819	12/10/2029.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		12/01/2021.	Paydown		8,065	8,065	8,062	8,189		(125)		(125)		8,065			0	220	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		12/01/2021.	Paydown		1,453	1,453	1,452	1,460		(7)		(7)		1,453			0	44	01/25/2034.
254687 DZ 6	Disney Walt Co Sr Nt 6.200% 12/15/34		01/28/2021.	Nationwide Mutual		20,641,789	20,000,000	20,675,212	20,644,043		(2,254)		(2,254)		20,641,789			0	148,111	12/15/2034.
25470D AF 6	Discovery Communications Nt		01/28/2021.	Nationwide Mutual		990,312	1,000,000	943,520	989,767		545		545		990,312			0	6,692	05/15/2022.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt		06/30/2021.	Nationwide Mutual		2,198,006	2,000,000	1,996,960	1,997,786		141		141		1,997,926		200,080	200,080	36,563	12/15/2027.
26441Y BB 2	Duke-Weeks Realty LP Sr Nt		01/28/2021.	Nationwide Mutual		991,438	1,000,000	989,260	991,367		71		71		991,438			0	14,778	09/15/2028.
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd		01/28/2021.	Nationwide Mutual Fire		4,992,453	5,000,000	4,984,750	4,992,341		112		112		4,992,453			0	73,576	08/15/2025.
26442U AB 0	Duke Energy Progress Inc 1st Mtg Bd		01/28/2021.	Nationwide Mutual Fire		4,977,251	5,000,000	4,974,650	4,977,213		39		39		4,977,251			0	95,083	08/15/2045.
292505 AG 9	EnCana Corp Nt 6.500% 02/01/38		06/30/2021.	Nationwide Mutual		2,667,826	2,000,000	2,193,800	2,156,833		(2,731)		(2,731)		2,154,102		513,724	513,724	118,806	02/01/2038.
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21		06/30/2021.	Nationwide Mutual		2,907,093	2,900,000	2,915,289	2,901,927		(1,090)		(1,090)		2,900,837		6,256	6,256	70,688	11/15/2021.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		01/28/2021.	Various		4,329,817	4,250,000	4,390,123	4,330,871		(1,054)		(1,054)		4,329,817			0	48,344	04/01/2026.
29379V AY 9	Enterprise Products Operations Sr Nt		01/28/2021.	Nationwide Agribusiness		2,420,097	2,500,000	2,412,475	2,419,946		151		151		2,420,097			0	50,372	02/15/2043.
29379V BA 0	Enterprise Products Operations Nt		06/30/2021.	Nationwide Mutual		1,831,139	1,500,000	1,532,280	1,529,801		(355)		(355)		1,529,445		301,693	301,693	57,594	03/15/2044.
29379V BB 8	Enterprise Products Operations Sr Nt		01/28/2021.	Nationwide of America		2,039,194	2,000,000	2,078,880	2,040,169		(975)		(975)		2,039,194			0	35,317	02/15/2024.
29379V BE 2	Enterprise Products Operations Sr Nt		01/28/2021.	Nationwide Mutual		11,946,052	11,728,000	12,095,321	11,949,727		(3,675)		(3,675)		11,946,052			0	199,132	02/15/2025.
29379V BJ 1	Enterprise Products Operations Sr Nt		01/28/2021.	Nationwide Mutual		2,070,359	2,000,000	2,075,510	2,070,469		(110)		(110)		2,070,359			0	19,872	05/15/2046.
29379V BL 6	Enterprise Products Operations Sr Nt		06/30/2021.	Nationwide Mutual		4,368,035	4,000,000	4,089,280	4,057,450		(3,412)		(3,412)		4,054,038		313,998	313,998	121,572	02/15/2027.
294429 AK 1	Equifax Inc Sr Nt 2.300% 06/01/21		01/28/2021.	Nationwide Mutual		5,999,799	6,000,000	5,997,120	5,999,755		44		44		5,999,799			0	21,850	06/01/2021.
30251B AD 0	FMR LLC Sr Nt 4.950% 02/01/33		06/30/2021.	Nationwide Mutual		4,512,492	3,600,000	3,819,384	3,774,045		(5,477)		(5,477)		3,768,568		743,924	743,924	162,855	02/01/2033.
337932 AL 1	Firstenergy Corp Sr Nt		06/30/2021.	Nationwide Mutual		1,985,000	2,000,000	1,999,460	1,999,512		23		23		1,999,535		(14,535)	(14,535)	44,019	03/01/2030.
341081 FZ 5	Florida Pwr & Lt Co Sec Nt		01/28/2021.	Nationwide Mutual Fire		4,995,713	5,000,000	4,994,900	4,995,642		72		72		4,995,713			0	46,313	04/01/2025.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		12/01/2021.	Paydown		16,355	16,355	16,355	16,355				0		16,355			0	851	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		12/01/2021.	Paydown		74	74	74	74				0		74			0	2	04/25/2029.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		12/01/2021.	Paydown		38,108	38,108	36,215	37,511		597		597		38,108			0	978	06/25/2035.
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20		06/30/2021.	Nationwide Mutual		4,422,547	4,062,000	4,136,417	4,130,596		(3,778)		(3,778)		4,126,818		295,730	295,730	74,520	07/10/2052.
369550 BM 9	General Dynamics Corp Sr Nt		06/30/2021.	Nationwide Mutual		2,254,480	2,000,000	1,978,940	1,980,307		888		888		1,981,195		273,285	273,285	54,174	04/01/2030.
375558 AU 7	Gilead Sciences Inc Sr Nt		06/30/2021.	Nationwide Mutual		6,773,548	6,725,000	7,139,835	6,777,083		(9,805)		(9,805)		6,767,278		6,271	6,271	78,898	12/01/2021.
37940X AA 0	Global Payments Inc Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,999,065	5,000,000	4,998,750	4,999,049		16		16		4,999,065			0	59,993	02/15/2025.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		01/15/2021.	Paydown		141,365	141,365	142,680	142,595		(1,230)		(1,230)		141,365			0		10/15/2054.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		01/28/2021.	Nationwide Mutual		8,380,283	8,308,266	8,385,548	8,380,540		(257)		(257)		8,380,283			0	11,581	10/15/2054.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		12/15/2021.	Paydown		128,028	128,028	134,391	133,885		(5,857)		(5,857)		128,028			0	3,014	10/15/2053.
391164 AF 7	Great Plains Energy Sr Nt		01/28/2021.	Various		6,184,228	6,000,000	6,542,548	6,193,978		(9,750)		(9,750)		6,184,228			0	37,926	06/15/2022.
391164 AF 7	Great Plains Energy Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,120,310	4,000,000	4,413,720	4,126,675		(6,365)		(6,365)		4,120,310			0	25,284	06/15/2022.
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27		06/30/2021.	Nationwide Mutual		3,685,500	3,510,000	3,639,112	3,605,803		(12,299)		(12,299)		3,593,504		91,996	91,996	185,006	07/31/2027.
437076 CB 6	Home Depot Inc Sr Nt 2.700% 04/15/30		01/28/2021.	Nationwide Mutual Fire		3,979,296	4,000,000	3,977,640	3,979,150		146		146		3,979,296			0	30,900	04/15/2030.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl		12/27/2021.	Paydown		160,972	160,972	148,815	148,815		12,157		12,157		160,972			0	511	03/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
438516 BW 5	Honeywell International Inc Sr Nt		01/28/2021.	Nationwide Mutual Fire		3,994,054	4,000,000	3,991,720	3,993,937		117		117		3,994,054			0	41,656	08/15/2024.
446413 AL 0	Huntington Ingalls Industries Sr Nt		06/30/2021.	Nationwide Mutual		2,718,398	2,500,000	2,505,367	2,504,089		(266)		(266)		2,503,823		214,575	214,575	50,552	12/01/2027.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1		12/29/2021.	Paydown		70,661	70,661	70,791	70,706		(45)		(45)		70,661			0	283	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1		12/27/2021.	Paydown		67,675	67,675	67,844	67,780		(105)		(105)		67,675			0	320	01/25/2035.
45475Q AR 4	Indiana Gas Co MT Nt 7.080% 10/05/29		06/30/2021.	Nationwide Mutual		2,581,574	2,000,000	2,011,780	2,005,901		(241)		(241)		2,005,660		575,914	575,914	112,100	10/05/2029.
458140 BD 1	Intel Corp Sr Nt 2.875% 05/11/24		01/28/2021.	Nationwide Mutual Fire		3,999,506	4,000,000	3,999,000	3,999,495		11		11		3,999,506			0	24,597	05/11/2024.
46647P BP 0	JP Morgan Chase & Co Fix to Flt Sr Nt		06/30/2021.	Nationwide Mutual		1,573,727	1,500,000	1,619,355	1,618,687		(5,717)		(5,717)		1,612,970		(39,244)	(39,244)	27,959	05/13/2031.
46647P BV 7	JP Morgan Chase & Co Fix to Flt Sr Nt		06/30/2021.	Nationwide Mutual		856,030	900,000	916,173	916,123		(312)		(312)		915,811		(59,782)	(59,782)	13,951	11/19/2041.
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt		01/28/2021.	Nationwide Mutual		1,095,403	1,000,000	1,112,990	1,096,823		(1,420)		(1,420)		1,095,403			0	23,053	01/15/2026.
478375 AG 3	Johnson Control Intl plc Sr Nt		06/30/2021.	Various		4,629,726	4,500,000	4,441,825	4,464,012		2,665		2,665		4,466,676		163,050	163,050	123,955	07/02/2024.
485170 AR 5	Kansas City Southern Inds Inc Sr Nt		01/28/2021.	National Casualty		2,499,001	2,500,000	2,497,489	2,498,976		25		25		2,499,001			0	19,517	11/15/2023.
49456B AH 4	Kinder Morgan Inc Sr Nt		06/30/2021.	Nationwide Mutual		4,513,957	3,500,000	3,488,205	3,489,319		104		104		3,489,423		1,024,534	1,024,534	112,773	06/01/2045.
49456B AQ 4	Kinder Morgan Inc Sr Nt		06/30/2021.	Nationwide Mutual		3,741,873	3,000,000	2,992,770	2,993,079		58		58		2,993,137		748,736	748,736	129,567	03/01/2048.
50026* AA 3	Kohls Corp CTL Shelby MI		09/02/2021.	Call 105.0505		257,361	244,988	258,822	246,680		(563)		(563)		246,118		(1,130)	(1,130)	25,654	12/15/2022.
50026* AA 3	Kohls Corp CTL Shelby MI		08/15/2021.	Redemption 100.0000		113,520	113,520	119,931	114,305		(784)		(784)		113,520			0	3,254	12/15/2022.
50077L AM 8	Kraft Heinz Foods Co Sr Nt		01/28/2021.	Nationwide Mutual		4,982,422	5,000,000	4,980,744	4,982,396		26		26		4,982,422			0	139,389	07/15/2045.
52467@ AA 3	Legg Mason Mtg Cap Corp CTL		12/15/2021.	Redemption 100.0000		114,974	114,974	121,186	115,330		(356)		(356)		114,974			0	4,711	12/15/2021.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL		01/19/2021.	Redemption 100.0000		12,632	12,632	13,248	12,634		(3)		(3)		12,632			0	6	01/15/2021.
539830 BH 1	Lockheed Martin Corp Sr Nt		01/28/2021.	Nationwide Mutual		10,254,854	10,000,000	10,473,400	10,258,374		(3,520)		(3,520)		10,254,854			0	190,319	01/15/2026.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2		11/01/2021.	Paydown		4,100	4,100	4,236	4,202		(102)		(102)		4,100			0	102	08/25/2032.
55336V AG 5	MPLX LP Sr Nt 4.875% 12/01/24		06/30/2021.	Nationwide Mutual		4,935,385	4,500,000	4,706,320	4,611,049		(11,766)		(11,766)		4,599,283		336,102	336,102	106,776	12/01/2024.
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		01/28/2021.	Nationwide Mutual Fire		3,995,730	4,000,000	3,993,360	3,995,685		46		46		3,995,730			0	67,375	03/01/2027.
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28		06/30/2021.	Nationwide Mutual		4,361,763	4,000,000	3,986,320	3,989,846		599		599		3,990,445		371,318	371,318	109,778	03/15/2028.
559080 AG 1	Magellan Midstream Partn Sr Nt		06/30/2021.	Nationwide Mutual		2,780,417	2,250,000	2,396,880	2,385,462		(1,665)		(1,665)		2,383,797		396,621	396,621	82,078	10/15/2043.
559080 AK 2	Magellan Midstream Partn Sr Nt		01/28/2021.	Nationwide Mutual		1,048,347	1,000,000	1,073,190	1,049,020		(673)		(673)		1,048,347			0	20,417	03/01/2026.
559080 AL 0	Magellan Midstream Partn Sr Nt		06/30/2021.	Nationwide Mutual		4,928,699	4,500,000	4,399,930	4,405,453		872		872		4,406,325		522,374	522,374	133,462	09/15/2046.
559080 AM 8	Magellan Midstream Partn Sr Nt		06/30/2021.	Nationwide Mutual		3,186,440	3,000,000	2,874,810	2,881,143		874		874		2,882,017		304,423	304,423	75,717	10/03/2047.
565849 AK 2	Marathon Oil Corp Sr Nt		04/29/2021.	Call 103.7295		1,555,943	1,500,000	1,462,215	1,486,572		2,326		2,326		1,488,898		11,102	11,102	76,710	11/01/2022.
57629W CH 1	Mass Mutual Global Funding Nt		01/28/2021.	Nationwide Mutual		1,036,479	1,000,000	1,046,710	1,036,976		(496)		(496)		1,036,479			0	13,222	03/08/2026.
57636Q AP 9	Mastercard Inc Sr Nt 3.350% 03/26/30		01/28/2021.	Nationwide Mutual		998,200	1,000,000	998,060	998,187		13		13		998,200			0	11,353	03/26/2030.
585055 BS 4	Medtronic Inc Sr Nt 3.500% 03/15/25		06/30/2021.	Nationwide Mutual		8,456,779	7,700,000	7,630,345	7,666,413		3,681		3,681		7,670,094		786,685	786,685	213,354	03/15/2025.
591894 CC 2	Metropolitan Edison Company Nt		01/28/2021.	Nationwide Mutual Fire		4,447,519	4,000,000	4,492,000	4,451,378		(3,859)		(3,859)		4,447,519			0	92,211	01/15/2029.
59217G BY 4	Met Life Global Funding I Sr Nt		06/30/2021.	Nationwide Mutual		3,225,328	3,000,000	3,030,980	3,021,791		(1,228)		(1,228)		3,020,563		204,765	204,765	40,633	12/18/2026.
594918 BX 1	Microsoft Corp Sr Nt 2.875% 02/06/24		06/30/2021.	Nationwide Mutual		3,173,217	3,000,000	2,978,160	2,989,775		1,574		1,574		2,991,349		181,868	181,868	77,625	02/06/2024.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1		01/15/2021.	Paydown		43,732	43,732	36,773	36,773		6,959		6,959		43,732			0	229	02/15/2036.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1		01/28/2021.	Nationwide Mutual		2,060,845	2,450,816	2,060,845	2,060,845				0		2,060,845			0	18,384	02/15/2036.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		06/01/2021.	Paydown		196,663	196,663	194,635	194,872		1,791		1,791		196,663			0	1,737	07/25/2059.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		06/30/2021.	Nationwide Mutual		1,273,705	1,237,808	1,225,044	1,226,534		941		941		1,227,476		46,229	46,229	19,762	07/25/2059.
615369 AM 7	Moodys Corp Sr Nt 3.250% 01/15/28		01/28/2021.	Nationwide Mutual		960,991	1,000,000	949,730	960,630		361		361		960,991			0	17,424	01/15/2028.
615369 AP 0	Moodys Corp Sr Nt 4.250% 02/01/29		06/30/2021.	Nationwide Mutual		2,769,038	2,400,000	2,869,896	2,867,822		(27,802)		(27,802)		2,840,021		(70,982)	(70,982)	93,217	02/01/2029.
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32		12/01/2021.	Paydown		60,621	60,621	62,436	61,439		(818)		(818)		60,621			0	2,126	12/15/2049.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61744Y AL 2	Morgan Stanley Sr Nt 3.971% 07/22/38		01/28/2021.	Nationwide Mutual		1,100,497	900,000	1,101,780	1,101,222		(725)		(725)		1,100,497			0	18,465	07/22/2038.
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2		01/01/2021.	Paydown		2,432,016	2,432,016	2,456,244	2,428,375		3,641		3,641		2,432,016			0	9,446	06/15/2044.
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2		01/28/2021.	Nationwide Mutual		11,848,687	11,867,064	11,985,284	11,849,296		(609)		(609)		11,848,687			0	87,578	06/15/2044.
61747W AF 6	Morgan Stanley Sr Nt 5.750% 01/25/21		01/25/2021.	Maturity		4,500,000	4,500,000	4,544,955	4,500,377		(377)		(377)		4,500,000			0	129,375	01/25/2021.
61761J ZN 2	Morgan Stanley Sub Nt 3.950% 04/23/27		06/30/2021.	Nationwide Mutual		2,011,205	1,800,000	2,070,690	2,068,117		(20,130)		(20,130)		2,047,986		(36,782)	(36,782)	48,783	04/23/2027.
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18		01/28/2021.	Nationwide Mutual Fire		9,988,769	10,000,000	9,993,750	9,988,833		(64)		(64)		9,988,769			0	60,401	08/15/2031.
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21		06/01/2021.	Paydown		603,309	603,309	621,383	608,033		(4,723)		(4,723)		603,309			0	5,560	03/15/2048.
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21		06/30/2021.	Nationwide Mutual		5,540,671	5,332,121	5,491,855	5,373,867		(6,060)		(6,060)		5,367,807		172,864	172,864	97,511	03/15/2048.
637432 ND 3	National Rural Utilities Coop Sr Nt		06/30/2021.	Nationwide Mutual		12,224,937	11,500,000	11,492,985	11,496,903		359		359		11,497,261		727,676	727,676	303,169	01/27/2025.
637432 NP 6	National Rural Utilities Coop Sr Nt		06/30/2021.	Nationwide Mutual		3,840,232	3,500,000	3,489,710	3,492,343		476		476		3,492,819		347,412	347,412	106,769	02/07/2028.
641062 AD 6	Nestle Holdings Inc. Sr Nt		01/28/2021.	Nationwide Mutual		999,901	1,000,000	999,820	999,898		3		3		999,901			0	11,539	09/24/2023.
641062 AE 4	Nestle Holdings Inc. Sr Nt		06/30/2021.	Nationwide Mutual		2,203,536	2,000,000	1,994,460	1,996,113		376		376		1,996,489		207,047	207,047	53,667	09/24/2025.
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36		01/20/2021.	Paydown		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	8,551	04/20/2033.
64133K AC 5	Neuberger Berman CLO Ltd CLO Ser 2020-36		01/20/2021.	Paydown		500,000	500,000	500,000	500,000				0		500,000			0	2,448	04/20/2033.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		06/01/2021.	Paydown		221,317	221,317	226,105	224,994		(3,677)		(3,677)		221,317			0	2,697	12/25/2057.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		06/30/2021.	Nationwide Mutual		1,682,036	1,570,493	1,604,471	1,596,583		(1,349)		(1,349)		1,595,234		86,802	86,802	36,470	12/25/2057.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		01/01/2021.	Paydown		148,929	148,929	150,927	150,453		(1,524)		(1,524)		148,929			0	403	02/25/2049.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		01/28/2021.	Nationwide Mutual		10,329,144	10,225,825	10,362,959	10,330,458		(1,314)		(1,314)		10,329,144			0	52,620	02/25/2049.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/01/2021.	Paydown		160,238	160,238	164,945	163,824		(3,586)		(3,586)		160,238			0	467	12/25/2058.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/28/2021.	Nationwide Mutual		6,647,292	6,503,456	6,694,504	6,648,986		(1,694)		(1,694)		6,647,292			0	36,040	12/25/2058.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		12/15/2021.	Redemption 100.0000		483,936	483,936	483,919	483,933		4		4		483,936			0	16,261	05/15/2023.
65339K BQ 2	Nextera Energy Capital Sr Nt		06/30/2021.	Nationwide Mutual		2,124,278	2,000,000	1,997,160	1,997,575		262		262		1,997,838		126,440	126,440	36,514	05/01/2025.
65342Q AL 6	NextEra Energy Operating Sr Nt		06/30/2021.	Nationwide Mutual		706,850	670,000	670,000	670,000				0		670,000		36,850	36,850	18,390	10/15/2026.
65473P AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30		06/30/2021.	Nationwide Mutual		4,415,256	4,000,000	3,997,560	3,997,767		97		97		3,997,864		417,392	417,392	95,600	05/01/2030.
65473Q BC 6	NiSource Finance Corp Sr Nt		06/30/2021.	Nationwide Mutual		1,482,382	1,200,000	1,595,652	1,595,092		(6,198)		(6,198)		1,588,894		(106,512)	(106,512)	50,400	02/15/2044.
655044 AH 8	Noble Energy Inc Sr Nt		01/06/2021.	Tax Free Exchange		1,006,452	1,000,000	1,011,920	1,006,474		(22)		(22)		1,006,452			0	5,525	11/15/2024.
665772 CN 7	Northern States Pwr Co MN 1st Mtg Bd		01/28/2021.	Nationwide Mutual		5,912,268	6,000,000	5,902,020	5,912,116		152		152		5,912,268			0	108,667	08/15/2045.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1		01/28/2021.	Nationwide Mutual Fire		2,266,012	2,197,106	2,499,208	2,157,707	113,916	(5,611)		108,305		2,266,012			0	50,277	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		12/07/2021.	Redemption 100.0000		305,227	305,227	305,227	305,227				0		305,227			0	10,853	11/07/2023.
679574 AG 8	Old Dominion Elec 1st Mtg Bd		06/30/2021.	Nationwide Mutual		1,733,301	1,500,000	1,500,000	1,500,000				0		1,500,000		233,301	233,301	54,079	12/01/2028.
68389X BN 4	Oracle Corp Sr Nt 3.250% 11/15/27		06/30/2021.	Nationwide Mutual		9,753,930	9,000,000	8,990,010	8,992,837		465		465		8,993,301		760,629	760,629	182,813	11/15/2027.
686514 AE 0	Orlando Health Obligated Grp Nt		06/30/2021.	Nationwide Mutual		11,390,436	10,250,000	10,289,390	10,279,706		(1,696)		(1,696)		10,278,010		1,112,426	1,112,426	289,281	10/01/2028.
68902V AK 3	Otis Worldwide Corp Sr Nt		06/30/2021.	Nationwide Mutual		2,070,074	2,000,000	1,999,990	2,000,002		5		5		2,000,007		70,067	70,067	44,888	02/15/2030.
69349L AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22		06/30/2021.	Nationwide Mutual		3,603,058	3,500,000	3,241,968	3,440,469		15,694		15,694		3,456,163		146,895	146,895	62,738	11/01/2022.
695114 CW 6	Pacificorp 1st Mtg Bd 2.700% 09/15/30		01/28/2021.	Nationwide Mutual		998,313	1,000,000	998,200	998,301		11		11		998,313			0	9,975	09/15/2030.
69512E DL 6	Pacificorp 1st Mtg Bd Ser E		01/28/2021.	Nationwide Mutual		1,008,100	1,000,000	1,056,190	1,008,448		(348)		(348)		1,008,100			0	32,953	09/09/2022.
701094 AM 6	Parker-Hannifin Corp Sr Nt		06/30/2021.	Nationwide Mutual		3,119,741	3,000,000	3,038,940	3,027,684		(2,710)		(2,710)		3,024,974		94,767	94,767	32,700	06/14/2024.
717081 DT 7	Pfizer Inc Sr Nt 5.600% 09/15/40		06/30/2021.	Nationwide Mutual		3,716,842	2,585,000	2,704,764	2,690,716		(1,536)		(1,536)		2,689,179		1,027,663	1,027,663	114,602	09/15/2040.
718172 AT 6	Philip Morris Intl Inc Sr Nt		01/28/2021.	Nationwide Mutual		985,550	1,000,000	928,210	984,895		654		654		985,550			0	10,833	08/22/2022.
720198 AC 4	Piedmont Operating Partnership Sr Nt		01/28/2021.	Nationwide Mutual		10,983,319	11,000,000	10,962,930	10,982,809		509		509		10,983,319			0	59,217	06/01/2023.
737446 AQ 7	Post Holdings Inc Sr Nt		06/30/2021.	Nationwide Mutual		1,178,186	1,162,000	1,166,648	1,166,332		(250)		(250)		1,166,082		12,104	12,104	38,068	04/15/2030.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P		06/22/2021.	Paydown		53,094	53,094	47,603	47,603		5,491		5,491		53,094			0	116	12/22/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
742718 CB 3	Procter & Gamble Co Sr Nt		01/28/2021.	Nationwide Mutual		936,273	920,000	943,764	936,336		(63)		(63)		936,273			0	24,878	02/01/2034.
742741 AA 9	Procter & Gamble ESOP Deb Ser A		01/01/2021.	Various		214,025	214,025	291,346	214,025				0		214,025			0	10,016	01/01/2021.
75513E CE 9	Raytheon Tech Corp Sr Nt		06/30/2021.	Nationwide Mutual		4,060,532	4,000,000	3,999,337	3,999,386		294		294		3,999,681		60,851	60,851	88,667	03/15/2022.
75513E CG 4	Raytheon Tech Corp Sr Nt		06/30/2021.	Nationwide Mutual		2,126,240	2,000,000	1,997,171	1,997,235		450		450		1,997,685		128,555	128,555	50,667	03/15/2024.
761118 HD 3	Residential Accredit Loans Inc RMBS Ser		06/01/2021.	Paydown		148,953	153,390	126,605	126,605				0		126,605		22,348	22,348	2,705	09/25/2035.
761118 HD 3	Residential Accredit Loans Inc RMBS Ser		06/30/2021.	Nationwide Mutual		950,576	952,323	786,028	786,028				0		786,028		164,549	164,549	31,710	09/25/2035.
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt		06/30/2021.	Nationwide Mutual		3,845,000	4,000,000	3,984,181	3,545,580	442,617	710		443,327		3,988,907		(143,907)	(143,907)	117,167	03/15/2028.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		12/01/2021.	Redemption 100.0000		63,178	63,178	66,063	63,659		(480)		(480)		63,178			0	2,390	11/10/2028.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		01/28/2021.	Nationwide Mutual		1,398,663	1,385,911	1,421,587	1,398,803		(140)		(140)		1,398,663			0	1,637	03/15/2033.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		01/28/2021.	Nationwide Mutual Fire		2,771,270	2,771,821	2,770,237	2,771,265		5		5		2,771,270			0	3,274	03/15/2033.
784710 AA 3	SSM Health Care Sr Unsecured Nt Ser A		06/30/2021.	Nationwide Mutual		5,586,800	5,000,000	5,053,800	5,038,732		(2,778)		(2,778)		5,035,955		550,845	550,845	110,973	06/01/2027.
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt		06/30/2021.	Nationwide Mutual		3,804,395	3,500,000	3,800,980	3,662,762		(10,069)		(10,069)		3,652,694		151,701	151,701	116,016	03/01/2025.
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt		01/28/2021.	Nationwide Mutual		5,746,361	5,750,000	5,744,609	5,746,329		33		33		5,746,361			0	89,221	03/15/2028.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		12/01/2021.	Paydown		457	457	461	457				0		457			0	15	06/25/2028.
82967N BE 7	Sirius XM Radio Inc Sr Nt		06/30/2021.	Nationwide Mutual		687,822	670,000	683,400	678,686		(1,631)		(1,631)		677,056		10,766	10,766	29,696	07/15/2024.
832696 AK 4	Smucker JM Co Sr Nt 3.500% 03/15/25		01/28/2021.	Nationwide Mutual		5,950,440	6,000,000	5,896,804	5,949,615		826		826		5,950,440			0	77,583	03/15/2025.
845437 BN 1	Southwestern Elec Power Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,960,546	5,000,000	4,955,400	4,960,474		73		73		4,960,546			0	63,375	04/01/2045.
857477 BM 4	State Street Corp Sr Nt		06/30/2021.	Nationwide Mutual		3,202,512	3,000,000	3,000,000	3,000,000				0		3,000,000		202,512	202,512	65,273	03/30/2026.
858912 AF 5	Stericycle Inc Sr Nt 5.375% 07/15/24		06/30/2021.	Nationwide Mutual		1,025,514	997,000	1,039,373	1,024,484		(5,152)		(5,152)		1,019,332		6,182	6,182	51,356	07/15/2024.
87305Q CJ 8	TTX Co Sr Nt 3.900% 02/01/45		01/28/2021.	Nationwide Mutual		9,929,009	10,000,000	9,919,500	9,928,879		130		130		9,929,009			0	191,750	02/01/2045.
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C		06/01/2021.	Paydown		774,598	774,598	807,020	804,213		(29,614)		(29,614)		774,598			0	8,461	05/25/2058.
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C		06/30/2021.	Nationwide Mutual		4,811,660	4,565,016	4,756,089	4,739,546		(23,434)		(23,434)		4,716,112		95,548	95,548	99,384	05/25/2058.
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C		01/28/2021.	Nationwide Mutual		1,279,387	1,190,000	1,286,316	1,279,987		(600)		(600)		1,279,387			0	7,193	05/25/2058.
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C		06/30/2021.	Nationwide Mutual		5,307,285	5,000,000	5,478,906	5,426,300		(81,271)		(81,271)		5,345,028		(37,743)	(37,743)	108,854	03/25/2058.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/01/2021.	Paydown		147,506	147,506	146,608	146,714		793		793		147,506			0	461	03/25/2058.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/28/2021.	Nationwide Mutual Fire		6,271,650	6,305,398	6,266,994	6,271,510		140		140		6,271,650			0	37,438	03/25/2058.
893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27		06/30/2021.	Nationwide Mutual		1,604,953	1,515,000	620,544	620,544				0		620,544		984,409	984,409	139,864	01/30/2027.
90117P AC 9	Avenue of the Americas Tr CMBS Ser 2015-		01/28/2021.	Nationwide Mutual		12,173,778	12,000,000	12,359,928	12,176,606		(2,828)		(2,828)		12,173,778			0	74,110	08/10/2035.
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27		06/30/2021.	Nationwide Mutual		2,214,576	2,000,000	1,996,660	1,997,723		158		158		1,997,881		216,695	216,695	41,022	06/02/2027.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2021.	Paydown		2,366,741	2,366,741	2,262,087	2,353,274		13,466		13,466		2,366,741			0	33,825	12/10/2045.
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C		06/30/2021.	Nationwide Mutual		8,894,456	8,100,000	8,342,874	8,264,745		(12,229)		(12,229)		8,252,516		641,940	641,940	163,976	08/15/2050.
904764 AS 6	Unilever Cap Corp Sr Nt		01/28/2021.	Nationwide Mutual Fire		4,971,507	5,000,000	4,941,900	4,971,079		428		428		4,971,507			0	76,639	07/30/2025.
904764 AX 5	Unilever Cap Corp Sr Nt		06/30/2021.	Nationwide Mutual		3,159,426	3,000,000	2,970,210	2,985,065		2,126		2,126		2,987,191		172,235	172,235	50,917	05/05/2024.
904764 BG 1	Unilever Cap Corp Sr Nt		06/30/2021.	Nationwide Mutual		1,603,697	1,500,000	1,489,170	1,493,498		962		962		1,494,459		109,237	109,237	39,677	03/07/2024.
90931V AA 4	United Air Lines PTC Ser 2018-1 A		03/01/2021.	Redemption 100.0000		86,739	86,739	86,739	86,739				0		86,739			0	1,605	09/01/2031.
90931V AA 4	United Air Lines PTC Ser 2018-1 A		06/30/2021.	Nationwide Mutual		3,147,362	3,092,115	3,092,115	3,092,115				0		3,092,115		55,247	55,247	95,022	09/01/2031.
91324P CP 5	UnitedHealth Group Inc Sr Nt		06/30/2021.	Nationwide Mutual		2,219,586	2,000,000	2,140,580	2,108,734		(11,317)		(11,317)		2,097,417		122,169	122,169	71,875	07/15/2025.
92343V AP 9	Verizon Communications Inc Bd		01/28/2021.	Nationwide Mutual		11,209,759	10,000,000	11,555,950	11,212,821		(3,062)		(3,062)		11,209,759			0	197,417	04/15/2038.
92343V BE 3	Verizon Communications Inc Sr Nt		01/28/2021.	Nationwide Mutual		7,581,617	7,000,000	7,653,940	7,582,942		(1,325)		(1,325)		7,581,617			0	80,354	11/01/2041.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22		12/15/2021.	Redemption 100.0000		130,464	130,464	130,464	130,464				0		130,464			0	4,733	04/15/2022.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		01/28/2021.	Nationwide Mutual		1,267,240	1,245,000	1,289,013	1,267,703		(462)		(462)		1,267,240			0	7,110	11/15/2047.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		01/01/2021.	Paydown		5,166	5,297	4,072	4,072				0		4,072		1,094	1,094	13	04/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		01/28/2021.	Nationwide Mutual		1,207,476	1,570,802	1,207,476	1,207,476				0		1,207,476			0	7,570	04/25/2037.
941053 AH 3	Waste Connections Inc Sr Nt		01/28/2021.	Nationwide Mutual		1,005,589	900,000	1,018,215	1,006,527		(938)		(938)		1,005,589			0	6,056	12/01/2028.
941053 AJ 9	Waste Connections Inc Sr Nt		06/30/2021.	Nationwide Mutual		2,198,724	2,000,000	2,154,440	2,139,971		(7,768)		(7,768)		2,132,203		66,521	66,521	46,472	05/01/2029.
94106B AA 9	Waste Connections Inc Sr Nt		06/30/2021.	Nationwide Mutual		2,070,928	2,000,000	1,999,820	1,999,842		8		8		1,999,850		71,078	71,078	47,522	02/01/2030.
949746 RF 0	Wells Fargo & Co Sub Nt		01/28/2021.	Nationwide Mutual Fire		4,747,477	4,684,000	4,754,530	4,747,580		(103)		(103)		4,747,477			0	140,775	01/15/2044.
94974B GT 1	Wells Fargo & Co MT Sub Nt		01/28/2021.	Nationwide Mutual Fire		4,994,680	5,000,000	4,994,200	4,994,672		9		9		4,994,680			0	26,889	06/14/2046.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		12/01/2021.	Redemption 100.0000		108,731	108,731	108,731	108,731				0		108,731			0	3,968	08/01/2027.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		12/01/2021.	Paydown		53,406	53,406	54,806	53,938		(532)		(532)		53,406			0	978	05/15/2048.
96145D AF 2	Westrock Co Sr Nt 3.750% 03/15/25		06/30/2021.	Nationwide Mutual		3,270,834	3,000,000	2,992,753	2,994,856		562		562		2,995,418		275,416	275,416	89,063	03/15/2025.
96950F AF 1	Williams Partners LP Sr Nt		01/28/2021.	Nationwide Mutual		1,121,413	1,000,000	1,134,500	1,121,685		(272)		(272)		1,121,413			0	18,025	04/15/2040.
96950F AQ 7	Williams Partners LP Sr Nt		01/28/2021.	Nationwide Mutual		7,491,008	7,500,000	7,483,125	7,490,853		155		155		7,491,008			0	156,813	01/15/2025.
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30		06/30/2021.	Nationwide Mutual		1,189,375	1,100,000	1,135,750	1,132,003		(1,501)		(1,501)		1,130,502		58,873	58,873	50,073	01/15/2030.
98956P AT 9	Zimmer Hldgs Inc Sr Nt		06/30/2021.	Nationwide Mutual		3,827,828	3,500,000	3,491,530	3,492,092		361		361		3,492,453		335,375	335,375	96,639	03/20/2030.
98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27		01/28/2021.	Nationwide Mutual		1,994,349	2,000,000	1,991,870	1,994,291		57		57		1,994,349			0	22,667	09/12/2027.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	01/15/2021.	Redemption 100.0000		51,200	51,200	51,200	51,200				0		51,200			0	845	07/15/2031.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	06/30/2021.	Nationwide Mutual		1,763,364	1,744,000	1,744,000	1,744,000				0		1,744,000		19,364	19,364	55,154	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	01/15/2021.	Redemption 100.0000		25,600	25,600	25,600	25,600				0		25,600			0	454	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	06/30/2021.	Nationwide Mutual		848,028	872,000	872,000	872,000				0		872,000		(23,972)	(23,972)	29,666	07/15/2031.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	01/28/2021.	Nationwide Mutual		1,241,551	1,248,306	1,232,703	1,241,273		279		279		1,241,551			0	17,871	03/15/2023.
136385 AW 1	Canadian Natural Resources Sr Nt	A	06/30/2021.	Nationwide Mutual		3,107,115	3,000,000	2,995,590	2,998,356		392		392		2,998,747		108,368	108,368	84,813	01/15/2023.
136385 AX 9	Canadian Natural Resources Sr Nt	A	01/28/2021.	Nationwide Mutual		1,990,076	2,000,000	1,986,440	1,989,974		102		102		1,990,076			0	12,192	06/01/2027.
136385 AY 7	Canadian Natural Resources Sr Nt	A	06/30/2021.	Nationwide Mutual		4,034,564	3,825,000	3,889,673	3,885,800		(136)		(136)		3,885,664		148,900	148,900	43,041	06/01/2047.
448055 AD 5	Husky Energy Inc Sr Nt		06/30/2021.	Nationwide Mutual		3,861,436	3,000,000	3,814,730	3,739,236		(10,435)		(10,435)		3,728,800		132,636	132,636	132,789	09/15/2037.
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37		06/30/2021.	Nationwide Mutual		3,903,777	3,000,000	2,898,720	2,919,189		1,384		1,384		2,920,574		983,204	983,204	120,000	05/15/2037.
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39		06/30/2021.	Nationwide Mutual		5,202,173	3,500,000	3,816,085	3,763,977		(3,621)		(3,621)		3,760,356		1,441,817	1,441,817	240,625	07/30/2039.
67077M AF 5	Nutrien Ltd Sr Nt 5.875% 12/01/36	A	01/28/2021.	Various		5,450,170	5,292,000	5,466,011	5,450,637		(467)		(467)		5,450,170			0	49,227	12/01/2036.
67077M AG 3	Nutrien Ltd Sr Nt 5.625% 12/01/40	A	01/28/2021.	Nationwide Mutual		5,290,029	4,500,000	5,356,720	5,291,917		(1,888)		(1,888)		5,290,029			0	40,078	12/01/2040.
67077M AP 3	Nutrien Ltd Sr Nt 7.125% 05/23/36	A	01/28/2021.	Nationwide Mutual		5,635,736	5,000,000	5,702,122	5,637,670		(1,934)		(1,934)		5,635,736			0	64,323	05/23/2036.
67077M AS 7	Nutrien Ltd Sr Nt 5.250% 01/15/45	A	06/30/2021.	Nationwide Mutual		1,985,802	1,500,000	1,492,950	1,493,426		69		69		1,493,495		492,307	492,307	75,469	01/15/2045.
05565A AR 4	BNP Paribas SA Sub Nt 4.375% 05/12/26	C	06/30/2021.	Nationwide Mutual		7,772,072	7,000,000	6,987,680	6,992,735		602		602		6,993,337		778,735	778,735	193,958	05/12/2026.
05565Q DN 5	BP Capital Markets PLC Nt	D	06/30/2021.	Nationwide Mutual		3,283,512	3,000,000	3,000,000	3,000,000				0		3,000,000		283,512	283,512	76,783	09/19/2027.
05578Q AA 1	BPCE SA Sub Nt 5.700% 10/22/23	D	01/28/2021.	Nationwide Agribusiness		2,057,378	2,000,000	2,103,400	2,058,842		(1,464)		(1,464)		2,057,378			0	30,400	10/22/2023.
05578Q AB 9	BPCE SA Sub Nt 5.150% 07/21/24	D	01/28/2021.	Nationwide Mutual		1,016,924	1,000,000	1,027,400	1,017,252		(329)		(329)		1,016,924			0	26,751	07/21/2024.
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	06/30/2021.	Nationwide Mutual		1,807,509	1,392,000	1,884,630	1,884,112		(5,664)		(5,664)		1,878,448		(70,938)	(70,938)	46,110	05/15/2048.
11042T AA 1	British Airways Plc EETC	C	06/20/2021.	Redemption 100.0000		36,143	36,143	36,143	36,143				0		36,143			0	516	09/20/2031.
11042T AA 1	British Airways Plc EETC	C	06/30/2021.	Nationwide Mutual		869,199	832,016	832,016	832,016				0		832,016		37,183	37,183	16,687	09/20/2031.
225313 AM 7	Credit Agricole SA Sub Nt	D	06/30/2021.	Nationwide Mutual		2,102,612	2,000,000	2,036,645	2,033,706		(1,629)		(1,629)		2,032,077		70,535	70,535	62,472	01/14/2030.
404280 AK 5	HSBC Holdings PLC Sr Nt	C	01/28/2021.	Nationwide Mutual		8,999,548	9,000,000	8,980,470	8,999,365		182		182		8,999,548			0	144,075	04/05/2021.
65557F AA 4	Nordea Bank AB Sub Bk Nt	C	01/28/2021.	Nationwide Mutual		7,998,575	8,000,000	7,960,640	7,998,208		366		366		7,998,575			0	81,250	05/13/2021.
65557F AA 4	Nordea Bank AB Sub Bk Nt	C	01/28/2021.	Nationwide Mutual Fire		4,985,574	5,000,000	4,631,100	4,981,864		3,710		3,710		4,985,574			0	50,781	05/13/2021.
88167A AF 8	Teva Pharmaceuticals NE Sr Nt	C	06/30/2021.	Nationwide Mutual		5,238,430	6,000,000	5,990,170	5,340,000	651,662	84		651,746		5,991,745		(753,315)	(753,315)	97,261	10/01/2046.
902133 AG 2	Tyco Electronics Group Co Gtd Nt	C	01/28/2021.	Nationwide Mutual		13,289,219	12,000,000	13,625,280	13,292,541		(3,322)		(3,322)		13,289,219			0	277,875	10/01/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
902133 AK 3	Tyco Electronics Group Sr Nt	C	01/15/2021.	Maturity		1,500,000	1,500,000	1,658,595	1,501,076		(1,076)		(1,076)		1,500,000			0	36,563	01/15/2021.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2	..	10/29/2021.	Additional Income									0					0	4,442	03/25/2047.
85804P AA 1	Stedman Loan Fund Ltd CLOSer2008-1A CIC	..	02/26/2021.	Additional Income									0					0	5,412	05/16/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,084,273,338	1,038,978,448	1,056,010,455	1,049,996,271	1,787,422	(312,840)	0	1,474,582	0	1,051,470,847	0	31,990,643	31,990,643	19,131,755	XXX
Bonds - Unaffiliated Bank Loans																				
08579J BD 3	Berry Plastics Corp Term Ln W Nt 1	..	01/15/2021.	Redemption 100.0000		334,102	334,102	335,797	333,539	1,562	(1,000)		562		334,102			0	717	10/01/2022.
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1	..	03/04/2021.	Tax Free Exchange		1,161,384	1,157,319	1,163,248	1,151,352	10,265	(233)		10,032		1,161,384			0	5,767	01/19/2024.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	12/31/2021.	Redemption 100.0000		24,474	24,474	24,589	24,245	295	(65)		230		24,474			0	302	06/01/2024.
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	D	11/30/2021.	Redemption 100.0000		66,667	66,667	66,542	65,197	1,401	69		1,470		66,667			0	2,146	04/28/2024.
8299999.	Total - Bonds - Unaffiliated Bank Loans					1,586,627	1,582,562	1,590,176	1,574,333	13,523	(1,229)	0	12,294	0	1,586,627	0	0	0	8,932	XXX
8399997.	Total - Bonds - Part 4					2,154,259,215	2,030,875,147	2,109,028,602	2,079,214,316	(14,561,823)	(1,452,048)	0	(16,013,871)	0	2,075,320,256	0	89,820,868	89,820,868	37,441,328	XXX
8399998.	Total - Bonds - Summary Item from Part 5					34,795,760	32,393,134	34,298,518			(62,687)		(62,687)		34,235,828		409,547	409,547	715,065	XXX
8399999.	Total - Bonds					2,189,054,975	2,063,268,281	2,143,327,120	2,079,214,316	(14,561,823)	(1,514,735)	0	(16,076,558)	0	2,109,556,084	0	90,230,415	90,230,415	38,156,393	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
589331 10 7	Merck & Co Inc Com	..	07/28/2021.	Class Action Funds			XXX						0					0	13	XXX
717081 10 3	Pfizer Inc	..	11/30/2021.	Class Action Funds			XXX						0					0	13	XXX
313400 30 1	FHLMC Com	..	08/28/2021.	Class Action Funds			XXX						0					0	11,999	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					0	XXX	0	0	0	0	0	0	0	0	0	0	0	12,025	XXX
9799997.	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	12,025	XXX
9799999.	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	12,025	XXX
9899999.	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	12,025	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,189,054,975	XXX	2,143,327,120	2,079,214,316	(14,561,823)	(1,514,735)	0	(16,076,558)	0	2,109,556,084	0	90,230,415	90,230,415	38,168,418	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		03/08/2021	Barclays Capital Inc.	06/30/2021	Nationwide Mutual	850,000	846,728	874,794	846,809		82		82			27,984	27,984	6,201	
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		02/18/2021	Jefferies & Company Inc.	06/30/2021	Nationwide Mutual	750,000	825,938	809,063	820,366		(5,572)		(5,572)			(11,303)	(11,303)	21,161	9,828
097023 CV 5	Boeing Co Sr Nt 5.705% 05/01/40		03/31/2021	Goldman Sachs & Company	06/30/2021	Nationwide Mutual	700,000	861,413	899,492	860,088		(1,325)		(1,325)			39,405	39,405	26,512	17,083
11135F BE 0	Broadcom Inc Sr Nt 1.950% 02/15/28		01/04/2021	Morgan Stanley & Co LLC	06/30/2021	Nationwide Mutual	900,000	897,687	901,515	897,827		140		140			3,688	3,688	7,849	
11135F BH 3	Broadcom Inc Sr Nt 2.450% 02/15/31		01/04/2021	RBC Capital Markets LLC	06/30/2021	Nationwide Mutual	1,500,000	1,497,060	1,473,032	1,497,185		125		125			(24,153)	(24,153)	16,435	
1248EP CJ 0	CCO Holdings LLC Sr Nt		03/05/2021	Various	05/13/2021	Tax Free Exchange	1,257,000	1,301,700	1,300,818	1,300,818		(882)		(882)				0	30,168	18,824
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		03/01/2021	Citigroup	06/30/2021	Nationwide Mutual	1,275,000	1,273,521	1,288,655	1,273,565		44		44			15,090	15,090	9,841	
159864 AG 2	Charles River Laboratories Sr Nt		03/08/2021	JP Morgan Securities LLC	06/30/2021	Nationwide Mutual	549,000	549,000	556,549	549,000				0			7,549	7,549	5,547	
166756 AP 1	Chevron Corp Sr Nt 3.900% 11/15/24		01/06/2021	Tax Free Exchange	06/30/2021	Nationwide Mutual	1,000,000	1,006,452	1,097,822	1,005,673		(780)		(780)			92,149	92,149	24,375	5,525
171484 AE 8	Churchhill Downs Inc St Nt		03/10/2021	JP Morgan Securities LLC	06/30/2021	Nationwide Mutual	1,446,000	1,492,995	1,494,803	1,490,508		(2,487)		(2,487)			4,294	4,294	31,481	11,829
22822V AQ 4	Crown Castle Intl Corp Sr Nt		03/31/2021	Barclays Capital Inc.	06/30/2021	Nationwide Mutual	175,000	187,465	199,380	187,416		(49)		(49)			11,964	11,964	3,611	1,896
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd		01/12/2021	Wells Fargo Securities LLC	06/30/2021	Nationwide Mutual	1,500,000	1,548,045	1,505,927	1,545,815		(2,230)		(2,230)			(39,888)	(39,888)	18,505	3,807
30231G AW 2	Exxon Mobil Corp Sr Nt		03/31/2021	Barclays Capital Inc.	06/30/2021	Nationwide Mutual	875,000	965,396	1,035,681	964,853		(543)		(543)			70,827	70,827	11,899	3,400
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC	06/30/2021	Nationwide Mutual	800,000	795,032	796,284	795,177		145		145			1,107	1,107	5,900	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC	06/30/2021	Nationwide Mutual	800,000	795,160	817,919	795,217		57		57			22,702	22,702	8,129	
369604 BX 0	General Electric Co Sr Nt		03/31/2021	Goldman Sachs & Company	06/30/2021	Nationwide Mutual	1,725,000	1,907,781	2,013,023	1,906,152		(1,629)		(1,629)			106,871	106,871	48,671	31,361
369604 BY 8	General Electric Co Sr Nt		03/31/2021	Goldman Sachs & Company	12/01/2021	Call 128.6440	525,000	583,081	675,381	582,332		(749)		(749)			(57,332)	(57,332)	201,372	9,769
37045V AU 4	General Motors Co Sr Nt		03/30/2021	JP Morgan Securities LLC	06/30/2021	Nationwide Mutual	2,100,000	2,610,405	2,644,933	2,592,057		(18,348)		(18,348)			52,877	52,877	35,303	
37940X AD 4	Global Payments Inc Sr Nt		01/07/2021	Bank of America BISD Dealer	06/30/2021	Nationwide Mutual	2,400,000	2,573,832	2,495,786	2,565,646		(8,186)		(8,186)			(69,860)	(69,860)	43,500	10,827
44891A BP 1	Hyundai Capital America Sr Nt		04/06/2021	Goldman Sachs & Company	06/30/2021	Nationwide Mutual	850,000	856,265	868,573	856,058		(206)		(206)			12,514	12,514	15,814	11,215
49271V AN 0	Keurig Dr Pepper Sr Nt		03/01/2021	JP Morgan Securities LLC	06/30/2021	Nationwide Mutual	840,000	837,388	843,475	837,456		68		68			6,019	6,019	5,513	
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		03/22/2021	Bank of America BISD Dealer	06/30/2021	Nationwide Mutual	825,000	823,721	857,756	823,751		30		30			34,005	34,005	6,325	
707569 AS 8	Penn National Gaming Inc Sr Nt		02/24/2021	Morgan Stanley & Co LLC	06/30/2021	Nationwide Mutual	500,000	525,000	518,650	520,791		(4,209)		(4,209)			(2,141)	(2,141)	12,891	3,203
737446 AR 5	Post Holdings Inc Sr Nt		02/25/2021	Various	06/30/2021	Nationwide Mutual	2,500,000	2,500,000	2,493,750	2,500,000				0			(6,250)	(6,250)	34,375	
84861T AD 0	Spirit Realty LP Sr Nt		02/22/2021	Citigroup	06/30/2021	Nationwide Mutual	950,000	1,056,609	1,052,939	1,052,467		(4,142)		(4,142)			472	472	17,417	4,117
84861T AJ 7	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer	06/30/2021	Nationwide Mutual	800,000	794,752	789,200	794,882		130		130			(5,682)	(5,682)	7,020	
91324P EF 5	UnitedHealth Group Inc Sr Nt		05/17/2021	Citigroup	06/30/2021	Nationwide Mutual	860,000	854,453	915,324	854,465		12		12			60,859	60,859	3,183	
92553P AU 6	Viacom Inc Sr Nt 5.850% 09/01/43		03/31/2021	RBC Capital Markets LLC	06/30/2021	Nationwide Mutual	525,000	677,213	717,506	676,218		(995)		(995)			41,288	41,288	10,152	2,901
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	03/24/2021	Barclays Capital Inc.	11/16/2021	Morgan Stanley & Co LLC	425,000	441,210	442,081	438,485		(2,725)		(2,725)			3,596	3,596	10,731	2,515
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc.	11/16/2021	Barclays Capital Inc.	385,000	402,136	400,281	399,606		(2,530)		(2,530)			674	674	9,316	1,138
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	01/05/2021	Jefferies & Company Inc.	06/30/2021	Nationwide Mutual	208,000	282,167	270,088	281,338		(828)		(828)			(11,251)	(11,251)	6,890	1,592
654744 AC 5	Nissan Motor Co Sr Nt 4.345% 09/17/27	D	03/30/2021	Mizuho Securities USA Inc.	06/30/2021	Nationwide Mutual	1,475,000	1,605,346	1,622,146	1,600,673		(4,673)		(4,673)			21,473	21,473	18,337	2,492
3899999.	Total - Bonds - Industrial and Miscellaneous						32,270,000	34,174,951	34,672,626	34,112,694	0	(62,255)	0	(62,255)	0	0	409,547	409,547	714,424	153,322
Bonds - Unaffiliated Bank Loans																				
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1		03/04/2021	Tax Free Exchange	06/14/2021	Redemption 100.0000	123,134	123,567	123,134	123,134		(432)		(432)				0	641	
8299999.	Total - Bonds - Unaffiliated Bank Loans						123,134	123,567	123,134	123,134	0	(432)	0	(432)	0	0	0	0	641	0
8399998.	Total - Bonds						32,393,134	34,298,518	34,795,760	34,235,828	0	(62,687)	0	(62,687)	0	0	409,547	409,547	715,065	153,322
9999999.	Total - Bonds, Preferred and Common Stocks							34,298,518	34,795,760	34,235,828	0	(62,687)	0	(62,687)	0	0	409,547	409,547	715,065	153,322

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		1.D FM	159,512	159,512	07/25/2036
14454A AE 9	Carrington Mtg Loan Tr RMBS Ser 2006-FRE		1.D FM	1,199,232	675,168	10/25/2036
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 CI		1.D FM	299,194	299,194	12/25/2046
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1.D FM	323,310	323,310	11/25/2036
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1.D FM	2,240,842	2,240,842	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			4,222,090	3,698,026	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			4,222,090	3,698,026	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			4,222,090	3,698,026	XXX
7099999.	Subtotal - Bonds			4,222,090	3,698,026	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY		1.A	546,139	546,139	01/03/2022
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			546,139	546,139	XXX
9999999.	Totals			4,768,229	4,244,165	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(1,479,799) Book/Adjusted Carrying Value $.....(1,536,042)
2. Average balance for the year: Fair Value $.....5,372,107 Book/Adjusted Carrying Value $.....4,897,897

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
3A.	1A	546,139	1B	0	1C	0
			1D	3,698,026	1E	0
			1F	0	1G	0
3B.	2A	0	2B	0	2C	0
3C.	3A	0	3B	0	3C	0
3D.	4A	0	4B	0	4C	0
3E.	5A	0	5B	0	5C	0
3F.	6	0				

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of New York Mellon	New York, NY					274,832	XXX
Huntington National Bank	Columbus, OH					(3,516,170)	XXX
US Bank	Cleveland, OH					1,329,181	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(1,912,157)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(1,912,157)	XXX
0599999. Total Cash		XXX	XXX	0	0	(1,912,157)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(2,939,580)	4. April	(1,752,807)	7. July	(5,145,041)	10. October	(6,200,448)
2. February	49,352	5. May	(3,140,529)	8. August	(2,210,505)	11. November	(3,718,084)
3. March	(1,165,516)	6. June	(4,537,555)	9. September	(4,424,833)	12. December	(1,912,157)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		16,767,628		366
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						16,767,628	0	366
9999999. Total - Cash Equivalents						16,767,628	0	366

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A 0	1B 0	1C 0	1D 0
	1E 0	1F 0	1G 0	
1B.	2A 0	2B 0	2C 0	
1C.	3A 0	3B 0	3C 0	
1D.	4A 0	4B 0	4C 0	
1E.	5A 0	5B 0	5C 0	
1F.	6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	739,611	872,956		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	739,611	872,956	0	0

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0