PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2013

OF THE CONDITION AND AFFAIRS OF THE

Nationwide Mutual Insurance Company

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 23787 Employer's ID Number 31-4177100

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 12/06/1925 Commenced Business 04/14/1926

Statutory Home Office One West Nationwide Blvd., Columbus , OH, US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One West Nationwide Blvd.
(Street and Number)
Columbus , OH, US 43215-2220, 614-249-7111
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address One West Nationwide Blvd., 1-04-701, 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., 1-04-701
(Street and Number)
Columbus , OH, US 43215-2220, 614-249-1545
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nationwide.com

Statutory Statement Contact Monda S. Caudill, 614-249-1545
(Name) (Area Code) (Telephone Number)
FinRpt@nationwide.com, 866-315-1430
(E-mail Address) (FAX Number)

OFFICERS

President & COO, NW Ins Mark Angelo Pizzi
Sr VP & Treasurer David Patrick LaPaul
VP - Corp Gov & Secretary Robert William Horner III

OTHER

David Gerard Arango Div Pres - Titan Ins	Anne Louise Arvia Pres&COO-NW Drct,Affi&Grth Sol	Wesley Kim Austen President & COO - Allied Group
David Alan Bano Sr VP-Chief Claims Off	James David Benson Sr VP - Controller	David William Berson Sr VP- Chief Economist
Mark Allen Berven Exec VP-Chf Strat&Prod Mgmt Off	Pamela Ann Biesecker Sr VP-Head of Taxation	William Joseph Burke Sr VP - NF Brand Marketing
Thomas Edward Clark # Sr VP- Field Operations IC	Tammy Craig Sr VP -IT Strat Initiatives	Gary Anthony Douglas # Sr VP- NW National Partners
Pamela Kimble El # Sr VP- NF Brand Marketing	Steven Michael English Sr VP- Gov Relations	Scott Edward Failor # Sr VP - P&C Legal
Terri Lisa Forgy Sr VP- Talent, Div & Org Effect	Timothy Gerard Frommeyer Sr VP	Mark Anthony Gaetano Sr VP-BTO
Peter Anthony Golato Sr VP-NW Fin Network	Judith Lynn Greenstein Sr VP-President-NW Bank	Daniel Gerard Greteman Sr VP - CIO Allied Group
Susan Jean Gueli Sr VP - CIO NF Systems	Melissa Doss Gutierrez Sr VP - PCIO Sales Support	Harry Hansen Hallowell Sr VP - Chief Invest Off
Jennifer Marie Hanley Sr VP - NI Brand Marketing	Patricia Ruth Hatler Exec VP & Chief Leg & Gov Off	Eric Shawn Henderson Sr VP - Ind Prod & Sol
Peter Joseph Hersha # Sr VP - Trial Division	Terri Lynn Hill Exec VP	Matthew Eric Jauchius # Exec VP-Chf Mktg Officer
Michael Craig Keller Exec VP-Chief Info Officer	Gale Verdell King Exec VP - Chief Admin Off	James Russell Korcykoski Sr VP - CIO NW Ins
Michael Patrick Leach Sr VP, CFO - P&C	Michael Allen Lex Sr VP-Cmrcl Lines Prod Mgmt	Katherine Marie Liebel Sr VP - Corporate Strategy
Nancy Karen Macke Sr VP- Comp., Benefits&HR Ops	Michael William Mahaffey Sr VP, Chief Risk Officer	Michael Dean Miller Exec VP
Kai Vincent Monahan Sr VP - Internal Audit	Gregory Stephen Moran Sr VP - CIO IT Infra	Sandra Lee Neely Sr VP-Dpty General Cnsl
James Michael Pedersen # Sr VP-Pres, Crestbrook Ins	Stephen Scott Rasmussen CEO	Sandra Lynn Rich Sr VP-Chief Compliance Off
Michael Anthony Richardson Sr VP- CIO Ent Appli	Jeff Millard Rommel # Sr VP-P&C Cus Ser & Sale Sol	Amy Taylor Shore Sr VP-Field Operations EC
David Gerard Sommers # Sr VP-Cust Insights & Analyts	Mark Raymond Thresher Exec VP - CFO	Guruprasad Chitrapura Vasudeva Sr VP - Ent CTO
Andrew Dawnly Walker Sr VP-IT Fin & Hd of Sourcing	Kirt Alan Walker President & COO - Nationwide Fin	Terrance Williams # Sr VP- NW Agribusiness

DIRECTORS OR TRUSTEES

Lewis Jackson Alphin	James Bernard Bachmann	Arthur Irving Bell
Timothy Joseph Corcoran	Yvonne Montgomery Curl	Kenneth Dale Davis
Keith William Eckel	Daniel Thomas Kelley	Mary Diane Koken
Lydia Micheaux Marshall	Terry Wayne McClure	Barry James Nalebuff
Brent Rinner Porteus	Stephen Scott Rasmussen	Michael Joseph Toelle #
Jeffrey Wade Zellers		

State of Ohio
County of Franklin SS:

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.

Mark Angelo Pizzi	Robert William Horner III	David Patrick LaPaul
President & COO, Nationwide Ins	VP - Corp Governance & Secretary	Sr VP & Treasurer

Subscribed and sworn to before me this
_____ day of July, 2013

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.....

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	10,627,755,545		10,627,755,545	8,327,756,226
2.	Stocks:				
	2.1 Preferred stocks	3,036,768		3,036,768	3,006,764
	2.2 Common stocks	8,254,583,366		8,254,583,366	7,858,549,377
3.	Mortgage loans on real estate:				
	3.1 First liens	515,599,996		515,599,996	484,873,411
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 7,399 encumbrances)	635,931,226		635,931,226	631,842,433
	4.2 Properties held for the production of income (less $ encumbrances)	46,322,559		46,322,559	46,128,603
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (292,599,436)), cash equivalents ($) and short-term investments ($ 737,626,121)	445,026,685		445,026,685	279,463,944
6.	Contract loans (including $ premium notes)				
7.	Derivatives	61,160,551		61,160,551	75,163,965
8.	Other invested assets	3,487,912,089	44,014,002	3,443,898,087	3,591,251,422
9.	Receivables for securities				136,944
10.	Securities lending reinvested collateral assets	65,830,998	4,944,908	60,886,090	12,961,363
11.	Aggregate write-ins for invested assets	1,169,759,672		1,169,759,672	1,152,557,153
12.	Subtotals, cash and invested assets (Lines 1 to 11)	25,312,919,455	48,958,910	25,263,960,545	22,463,691,605
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	134,243,910	125,026	134,118,884	117,977,746
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,954,369,606	56,191,377	1,898,178,229	1,668,555,462
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	2,818,155,831	3,970,332	2,814,185,499	2,323,353,001
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	231,528,216		231,528,216	306,030,187
	16.2 Funds held by or deposited with reinsured companies	2,557,418		2,557,418	3,509,908
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				73,243,255
18.2	Net deferred tax asset	2,113,617,102	774,313,778	1,339,303,324	1,434,870,878
19.	Guaranty funds receivable or on deposit	13,060,474		13,060,474	21,725,409
20.	Electronic data processing equipment and software	373,510,403	237,143,560	136,366,843	132,710,646
21.	Furniture and equipment, including health care delivery assets ($)	124,073,777	124,073,777		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				895
23.	Receivables from parent, subsidiaries and affiliates	221,302,456	2,689,000	218,613,456	450,777,208
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	663,317,410	167,533,744	495,783,666	555,346,348
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	33,962,656,058	1,414,999,504	32,547,656,554	29,551,792,548
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	33,962,656,058	1,414,999,504	32,547,656,554	29,551,792,548
	DETAILS OF WRITE-INS				
1101.	Corporate owned investment value of life insurance	1,169,759,672		1,169,759,672	1,152,557,153
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	1,169,759,672		1,169,759,672	1,152,557,153
2501.	Agent benefit investment value of life insurance and annuity contracts	161,926,926		161,926,926	157,055,013
2502.	Deposits and prepaid assets	21,089,905	21,089,905		
2503.	Equities and deposits in pools and associations	141,617,622		141,617,622	139,252,243
2598.	Summary of remaining write-ins for Line 25 from overflow page	338,682,957	146,443,839	192,239,118	259,039,092
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	663,317,410	167,533,744	495,783,666	555,346,348

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,040,032,684)	7,812,528,770	6,567,908,582
2.	Reinsurance payable on paid losses and loss adjustment expenses	730,636,185	724,944,381
3.	Loss adjustment expenses	1,802,808,053	1,418,095,919
4.	Commissions payable, contingent commissions and other similar charges	282,182,838	269,169,901
5.	Other expenses (excluding taxes, licenses and fees)	85,059,628	87,088,183
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	56,982,119	81,861,733
7.1	Current federal and foreign income taxes (including $ 10,743,880 on realized capital gains (losses))	1,583,368	
7.2	Net deferred tax liability		
8.	Borrowed money $ 5,004,375 and interest thereon $	5,004,375	37,891,540
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,576,648,475 and including warranty reserves of $ 16,070,140 and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	5,588,134,506	4,922,676,348
10.	Advance premium	133,657,271	104,326,641
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	7,849,014	5,808,831
12.	Ceded reinsurance premiums payable (net of ceding commissions)	982,383,711	843,811,014
13.	Funds held by company under reinsurance treaties	1,533,746	1,642,927
14.	Amounts withheld or retained by company for account of others	758,112,236	783,459,669
15.	Remittances and items not allocated	107,485,228	120,615,983
16.	Provision for reinsurance (including $ certified)	21,064,694	21,064,694
17.	Net adjustments in assets and liabilities due to foreign exchange rates	265	
18.	Drafts outstanding		18,370
19.	Payable to parent, subsidiaries and affiliates	218,726,568	379,255,332
20.	Derivatives	94,836,043	154,461,094
21.	Payable for securities	482,857,803	89,458,257
22.	Payable for securities lending	72,194,487	26,078,123
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,654,636,908	1,568,156,839
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	20,900,257,816	18,207,794,359
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	20,900,257,816	18,207,794,359
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes	2,142,896,754	2,142,621,071
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	9,504,501,984	9,201,377,118
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	11,647,398,738	11,343,998,189
38.	Totals (Page 2, Line 28, Col. 3)	32,547,656,554	29,551,792,548
	DETAILS OF WRITE-INS		
2501.	Accrued derivative liability	9,219,760	9,235,606
2502.	Agent's security fund reserves	1,150,009,922	1,155,071,343
2503.	Contingent suit liabilities	9,682,456	10,885,813
2598.	Summary of remaining write-ins for Line 25 from overflow page	485,724,770	392,964,077
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,654,636,908	1,568,156,839
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,842,201,872)	1,803,268,512	1,833,092,210	3,630,134,956
	1.2 Assumed (written $ 8,234,721,341)	6,951,205,784	6,509,636,829	13,535,175,423
	1.3 Ceded (written $ 2,614,796,162)	1,957,805,405	2,186,707,087	4,760,292,360
	1.4 Net (written $ 7,462,127,051)	6,796,668,891	6,156,021,952	12,405,018,019
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,910,704,035):			
	2.1 Direct	824,022,556	1,012,915,474	2,102,256,545
	2.2 Assumed	4,107,711,053	4,027,079,368	8,052,512,800
	2.3 Ceded	1,097,071,650	1,264,888,072	2,608,846,499
	2.4 Net	3,834,661,959	3,775,106,770	7,545,922,846
3.	Loss adjustment expenses incurred	706,535,270	659,018,746	1,374,949,701
4.	Other underwriting expenses incurred	2,475,857,398	2,154,352,222	4,357,302,358
5.	Aggregate write-ins for underwriting deductions			455,572
6.	Total underwriting deductions (Lines 2 through 5)	7,017,054,627	6,588,477,738	13,278,630,477
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(220,385,736)	(432,455,786)	(873,612,458)
	INVESTMENT INCOME			
9.	Net investment income earned	306,698,657	585,025,473	806,794,340
10.	Net realized capital gains (losses) less capital gains tax of $ (10,743,880)	43,814,318	(18,734,005)	(20,861,250)
11.	Net investment gain (loss) (Lines 9 + 10)	350,512,975	566,291,468	785,933,090
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 671,668 amount charged off $ 31,191,309)	(30,519,641)	(30,578,399)	(59,043,793)
13.	Finance and service charges not included in premiums	69,622,064	71,569,510	140,724,061
14.	Aggregate write-ins for miscellaneous income	27,053,678	(22,482,617)	(7,899,251)
15.	Total other income (Lines 12 through 14)	66,156,101	18,508,494	73,781,017
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	196,283,340	152,344,176	(13,898,350)
17.	Dividends to policyholders	5,601,299	4,100,323	7,398,646
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	190,682,041	148,243,853	(21,296,996)
19.	Federal and foreign income taxes incurred	28,517,201	(36,614,713)	(42,947,318)
20.	Net income (Line 18 minus Line 19)(to Line 22)	162,164,840	184,858,566	21,650,322
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	11,343,998,189	11,294,703,744	11,294,703,744
22.	Net income (from Line 20)	162,164,840	184,858,566	21,650,322
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (85,329,146)	389,126,444	(371,423,059)	(360,554,102)
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,328,285)	37,878	274,978
26.	Change in net deferred income tax	16,142,222	87,514,751	183,288,261
27.	Change in nonadmitted assets	(52,283,036)	506,979,899	611,838,035
28.	Change in provision for reinsurance			(654,031)
29.	Change in surplus notes	275,683		20,993,705
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles	(10,860,759)	23,508,926	23,508,926
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(199,836,560)	(513,840,138)	(451,051,649)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	303,400,549	(82,363,177)	49,294,445
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	11,647,398,738	11,212,340,567	11,343,998,189
	DETAILS OF WRITE-INS			
0501.	Loss based assessment payables			455,572
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			455,572
1401.	Change in contingent suit liabilities	1,423,459	160,239	(1,467,235)
1402.	Merger related expenses		(34,694,821)	(34,764,818)
1403.	Other miscellaneous income	25,630,219	12,051,965	28,332,802
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	27,053,678	(22,482,617)	(7,899,251)
3701.	Amortized discount of surplus notes		10,344,707	
3702.	Change in surplus - SRP additional minimum liabilities	34,061,512		(27,287,322)
3703.	Goodwill amortization		(864,264)	(864,264)
3798.	Summary of remaining write-ins for Line 37 from overflow page	(233,898,072)	(523,320,581)	(422,900,063)
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(199,836,560)	(513,840,138)	(451,051,649)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,342,770,107	5,594,766,019	11,784,908,776
2.	Net investment income	308,628,433	568,352,660	815,217,685
3.	Miscellaneous income	68,728,643	66,001,269	119,559,039
4.	Total (Lines 1 to 3)	6,720,127,183	6,229,119,949	12,719,685,500
5.	Benefit and loss related payments	4,085,534,378	3,585,548,055	7,908,742,897
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,859,400,291	3,037,234,427	5,826,410,635
8.	Dividends paid to policyholders	3,561,115	4,083,859	7,265,191
9.	Federal and foreign income taxes paid (recovered) net of $ (9,823,717) tax on capital gains (losses)	(55,330,704)	(128,744,814)	(165,473,496)
10.	Total (Lines 5 through 9)	6,893,165,080	6,498,121,527	13,576,945,227
11.	Net cash from operations (Line 4 minus Line 10)	(173,037,897)	(269,001,579)	(857,259,727)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	907,046,454	727,126,229	1,796,919,634
	12.2 Stocks	22,805,070	(105,309,747)	199,772,280
	12.3 Mortgage loans	68,140,455	70,317,499	199,749,511
	12.4 Real estate			2,490,284
	12.5 Other invested assets	520,601,170	180,841,441	396,605,994
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(5,332)	(2,180)	(2,180)
	12.7 Miscellaneous proceeds	462,833,237	207,790,216	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,981,421,054	1,080,763,457	2,595,535,523
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,005,948,607	314,125,326	814,323,722
	13.2 Stocks	111,913,396	866,424,244	1,047,527,296
	13.3 Mortgage loans	85,109,697	35,674,237	128,214,157
	13.4 Real estate	21,913,300	63,297,362	111,808,689
	13.5 Other invested assets	368,710,327	304,287,369	784,853,899
	13.6 Miscellaneous applications	47,676,869	224,598	58,104,821
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,641,272,196	1,584,033,136	2,944,832,584
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	340,148,858	(503,269,679)	(349,297,061)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	275,683		
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(32,887,165)	(570)	32,863,628
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	31,063,262	503,318,289	1,012,536,003
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,548,220)	503,317,719	1,045,399,631
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	165,562,741	(268,953,539)	(161,157,157)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	279,463,944	440,621,101	440,621,101
	19.2 End of period (Line 18 plus Line 19.1)	445,026,685	171,667,562	279,463,944

The Company received securities of $2,202,608,020 from the Harleysville subsidiaries in settlement of balances related to the new pooling agreement (see Note #26).

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

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

C. Accounting Policies

7. Investments in subsidiary and affiliated companies are stated as follows:

With the exception of Nationwide Corporation, Allied Group, Inc., THI Holdings (Delaware), Inc., and Harleysville Group, Inc., the admitted investments in all subsidiary, controlled, and affiliated (SCA) entities are valued using an equity method approach. Under this approach, investments in insurance affiliated companies are stated at underlying audited statutory surplus adjusted for unamortized goodwill. Investments in non-insurance affiliated companies that have no significant ongoing operations other than to hold assets that are primarily for the direct or indirect benefit or use of the reporting entity or its affiliates are stated at audited GAAP equity adjusted to a statutory basis of accounting. Investments in non-insurance affiliated companies that have significant ongoing operations beyond holding assets that are primarily for the direct or indirect benefit or use of the reporting entity or its affiliates are stated at audited GAAP equity. Investments in subsidiaries formerly traded on a major stock exchange are stated at discounted market. Unaudited affiliated companies of the reporting entity or its affiliates are non-admitted under prescribed SAP accounting practices. Goodwill arising from the acquisition of subsidiaries or affiliated companies is amortized over a period of ten years. Investments in affiliated companies are generally included in stocks. Unamortized goodwill at June 30, 2013 was $1.5 billion of which $621.3 million was nonadmitted because total unamortized goodwill exceeded 10% of adjusted policyholders' surplus as of the end of the prior quarter.

Note 2 - Accounting Changes and Corrections of Errors

On January 1, 2013, the Company adopted SSAP No. 92R, Accounting for Postretirement Benefits Other Than Pensions – A Replacement of SSAP No. 14 and SSAP No. 102, Accounting for Pensions – A Replacement of SSAP No. 89. The standards require insurers to recognize the overfunded or underfunded status of a defined benefit postretirement plan as an asset or liability and include non-vested employees in determining the plan obligations. In addition, a sponsor's fiscal year end will be used as the measurement date for estimating fair value of postretirement benefit assets and liabilities. The guidance contains a transition provision that gives insurers the option to recognize the initial impact to surplus over 10 years. The Company elected to recognize the entire impact upon adoption for the Nationwide Retirement Plan and elected the transition option for the OPEB (Other Post-Employment Benefits) and SRP (Supplemental Retirement Plan) plans. The overall impact of adoption resulted in a $29 million decrease in unassigned funds as of January 1, 2013. The components of this change are included in the change in non-admitted assets, the cumulative effect of changes in accounting principles, and the change in surplus – pension & postretirement benefits. Refer to Note 12 for the quarterly disclosure requirements in accordance with the adopted guidance.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

No change.

Note 5 - Investments

A. Mortgage Loans

No change.

B. Troubled Debt Restructuring for Creditors

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

2. Not applicable.

3. The following table summarizes other-than-temporary impairments for loan-backed securities held at the end of the quarter based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities:

(1) CUSIP	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized Other-Than-Temporary Impairment	(5) Amortized Cost After Other-Than-Temporary Impairment	(6) Fair Value at time of OTTI	(7) Date of Financial Statement Where Reported
01448YAE3	$ 612,471	$ 408,884	$ 203,587	$ 408,884	$ 107,301	Q2 '13
004421VE0	$ 2,746,815	$ 2,287,181	$ 459,634	$ 2,287,181	$ 838,122	Q1 '13
35729QAS7	$ 3,009,551	$ 2,118,111	$ 891,440	$ 2,118,111	$ 819,454	Q1 '13
61749TAA2	$ 5,467,841	$ 5,115,888	$ 351,953	$ 5,115,888	$ 3,114,968	Q1 '13

NOTES TO FINANCIAL STATEMENTS

(1) CUSIP	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized Other-Than-Temporary Impairment	(5) Amortized Cost After Other-Than-Temporary Impairment	(6) Fair Value at time of OTTI	(7) Date of Financial Statement Where Reported
01448YAE3	$ 759,387	$ 564,059	$ 195,328	$ 564,059	$ 53,166	Q4'12
02150WAB9	$ 20,338,464	$ 19,053,035	$ 1,285,428	$ 19,053,035	$ 14,293,098	Q4'12
35729QAS7	$ 7,082,940	$ 3,053,381	$ 4,029,559	$ 3,053,381	$ 770,247	Q4'12
43709JAB8	$ 1,332,000	$ 445,723	$ 886,277	$ 445,723	$ 232,434	Q4'12
61749TAA2	$ 7,325,234	$ 5,550,756	$ 1,774,478	$ 5,550,756	$ 3,218,418	Q4'12
32052EAA7	$ 4,881,460	$ 4,633,413	$ 248,048	$ 4,633,413	$ 3,912,942	Q3'12
93363PAA8	$ 2,298,041	$ 2,235,576	$ 62,465	$ 2,235,576	$ 1,932,640	Q3'12
12638PAB5	$ 5,172,570	$ 4,507,216	$ 665,355	$ 4,507,216	$ 3,419,176	Q2'12
39539MAA7	$ 6,162,416	$ 6,086,522	$ 75,894	$ 6,086,522	$ 3,981,538	Q2'12
761143AD8	$ 4,248,695	$ 4,010,019	$ 238,676	$ 4,010,019	$ 3,116,273	Q2'12
93363PAA8	$ 2,539,600	$ 2,420,549	$ 119,052	$ 2,420,549	$ 1,820,996	Q2'12
12566UAN4	$ 4,170,984	$ 3,745,625	$ 425,359	$ 3,745,625	$ 3,207,254	Q1 '12
12668AYS8	$ 1,755,313	$ 1,475,233	$ 280,080	$ 1,475,233	$ 1,240,594	Q1 '12
02150FAA8	$ 2,147,522	$ 1,956,089	$ 191,433	$ 1,956,089	$ 1,561,427	Q4'11
74041EAC9	$ 58,263	$ 0	$ 58,263	$ 0	$ 0	Q4'11
75903AAD9	$ 10,032	$ 0	$ 10,032	$ 0	$ 0	Q4'11
761143AD8	$ 4,707,759	$ 4,451,646	$ 256,114	$ 4,451,646	$ 3,479,950	Q4'11
872227AA1	$ 6,989,970	$ 6,654,706	$ 335,265	$ 6,654,706	$ 4,643,261	Q4'11
01448YAE3	$ 904,102	$ 629,531	$ 274,571	$ 629,531	$ 285,273	Q3 '11
126694WE4	$ 7,668,432	$ 7,173,412	$ 495,020	$ 7,173,412	$ 4,600,079	Q3 '11
32052EAA7	$ 5,553,827	$ 5,249,995	$ 303,831	$ 5,249,995	$ 3,803,478	Q3 '11
39539MAA7	$ 7,060,981	$ 6,804,884	$ 256,097	$ 6,804,884	$ 4,634,557	Q3 '11
61748HLC3	$ 11,735,039	$ 11,321,889	$ 413,150	$ 11,321,889	$ 8,598,886	Q3 '11
75115LAA5	$ 6,887,687	$ 6,077,014	$ 810,673	$ 6,077,014	$ 4,269,666	Q3 '11
761143AD8	$ 4,803,668	$ 4,738,341	$ 65,328	$ 4,738,341	$ 3,541,803	Q3 '11
872227AA1	$ 7,729,724	$ 7,592,911	$ 136,813	$ 7,592,911	$ 5,346,141	Q3 '11
12638PAB5	$ 5,628,841	$ 5,476,250	$ 152,591	$ 5,476,250	$ 3,488,058	Q2 '11
126670FB9	$ 4,124,307	$ 4,067,928	$ 56,379	$ 4,067,928	$ 3,091,215	Q2 '11
126694WE4	$ 7,938,159	$ 7,765,532	$ 172,627	$ 7,765,532	$ 5,369,231	Q2 '11
74041EAC9	$ 108,213	$ 24,717	$ 83,496	$ 24,717	$ (0)	Q2 '11
761143AD8	$ 5,063,187	$ 4,937,388	$ 125,799	$ 4,937,388	$ 3,783,991	Q2 '11
86363GAJ3	$ 16,257,217	$ 15,766,730	$ 490,487	$ 15,766,730	$ 12,338,295	Q2 '11
12638PAB5	$ 5,819,844	$ 5,714,622	$ 105,222	$ 5,714,622	$ 4,309,430	Q1 '11
126694WE4	$ 8,461,849	$ 8,078,925	$ 382,924	$ 8,078,925	$ 6,021,810	Q1 '11
61748HLC3	$ 12,757,587	$ 12,222,473	$ 535,115	$ 12,222,473	$ 10,222,865	Q1 '11
761143AD8	$ 6,091,061	$ 5,214,659	$ 876,401	$ 5,214,659	$ 4,079,286	Q1 '11
872227AA1	$ 8,660,830	$ 8,073,405	$ 587,426	$ 8,073,405	$ 5,655,022	Q1 '11
93362FAB9	$ 9,111,617	$ 8,920,818	$ 190,799	$ 8,920,818	$ 6,747,340	Q1 '11
12638PAB5	$ 6,100,735	$ 5,915,194	$ 185,542	$ 5,915,194	$ 4,193,254	Q4 '10
126694WE4	$ 8,854,248	$ 8,618,408	$ 235,841	$ 8,618,408	$ 6,013,208	Q4 '10
32052WAC3	$ 4,884,150	$ 4,736,780	$ 147,370	$ 4,736,780	$ 4,034,903	Q4 '10
61748HLC3	$ 13,180,479	$ 13,021,231	$ 159,248	$ 13,021,231	$ 9,278,388	Q4 '10
74041EAC9	$ 4,136,810	$ 74,844	$ 4,061,965	$ 74,844	$ 13,123	Q4 '10
741382AC9	$ 1,811,237	$ 1,701,021	$ 110,216	$ 1,701,021	$ 779,000	Q4 '10
93362FAB9	$ 9,301,315	$ 9,111,617	$ 189,698	$ 9,111,617	$ 6,545,430	Q4 '10
32052WAC3	$ 5,174,185	$ 5,111,048	$ 63,137	$ 5,111,048	$ 4,086,865	Q3 '10
45254NMY0	$ 5,019,032	$ 4,887,726	$ 131,306	$ 4,887,726	$ 3,741,829	Q3 '10
74041EAC9	$ 5,034,032	$ 4,120,377	$ 913,655	$ 4,120,377	$ 171,548	Q3 '10
75115LAA5	$ 7,791,416	$ 7,761,035	$ 30,381	$ 7,761,035	$ 4,426,983	Q3 '10
785778HD6	$ 2,324,719	$ 2,252,216	$ 72,503	$ 2,252,216	$ 1,062,539	Q3 '10
872227AA1	$ 9,757,041	$ 8,985,229	$ 771,812	$ 8,985,229	$ 4,641,946	Q3 '10
01448YAE3	$ 1,681,435	$ 784,802	$ 896,633	$ 784,802	$ 126,687	Q2 '10
126694WE4	$ 9,268,692	$ 9,161,019	$ 107,674	$ 9,161,019	$ 6,316,163	Q2 '10
74040XAC8	$ 13,833,758	$ 13,668,904	$ 164,854	$ 13,668,904	$ 6,042,624	Q2 '10
01448YAE3	$ 3,291,254	$ 1,658,520	$ 1,632,734	$ 1,658,520	$ 126,114	Q1 '10
07388QAH2	$ 13,571,794	$ 12,204,524	$ 1,367,270	$ 12,204,524	$ 8,038,029	Q1 '10
12638PAB5	$ 6,752,590	$ 6,603,412	$ 149,178	$ 6,603,412	$ 4,938,885	Q1 '10
126694WE4	$ 10,086,750	$ 9,446,445	$ 640,305	$ 9,446,445	$ 6,476,553	Q1 '10
61748HLC3	$ 14,528,472	$ 14,232,317	$ 296,155	$ 14,232,317	$ 10,293,889	Q1 '10
74040XAC8	$ 15,586,463	$ 13,773,095	$ 1,813,368	$ 13,773,095	$ 6,151,250	Q1 '10
87246AAG3	$ 3,686,871	$ 3,540,949	$ 145,922	$ 3,540,949	$ 1,831,970	Q1 '10
01448YAE3	$ 3,664,500	$ 3,246,680	$ 417,820	$ 3,246,680	$ 125,000	Q4 '09
12638PAB5	$ 7,303,464	$ 7,155,889	$ 147,575	$ 7,155,889	$ 5,225,329	Q4 '09
741382AC9	$ 3,240,865	$ 1,815,111	$ 1,425,754	$ 1,815,111	$ 1,338,500	Q4 '09
74040XAC8	$ 16,774,503	$ 15,586,463	$ 1,188,040	$ 15,586,463	$ 5,505,500	Q4 '09
61748HLC3	$ 15,296,407	$ 15,170,238	$ 126,169	$ 15,170,238	$ 10,829,054	Q4 '09
86363GAJ3	$ 22,721,568	$ 21,154,554	$ 1,567,014	$ 21,154,554	$ 14,154,095	Q4 '09
93362FAB9	$ 10,025,252	$ 9,301,315	$ 723,937	$ 9,301,315	$ 7,221,130	Q4 '09

NOTES TO FINANCIAL STATEMENTS

(1) CUSIP	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized Other-Than-Temporary Impairment	(5) Amortized Cost After Other-Than-Temporary Impairment	(6) Fair Value at time of OTTI	(7) Date of Financial Statement Where Reported
01448YAE3	$ 3,163,245	$ 3,664,500	$ (501,225)	$ 3,664,500	$ 836,966	Q3 '09
02149DAJ8	$ 8,245,442	$ 7,868,934	$ 376,508	$ 7,868,934	$ 5,766,450	Q3 '09
05948KX79	$ 16,846,906	$ 16,600,455	$ 246,451	$ 16,600,455	$ 13,349,284	Q3 '09
741382AC9	$ 3,221,105	$ 3,471,909	$ (250,804)	$ 3,471,909	$ 1,818,202	Q3 '09
059512AE3	$ 39,371,004	$ 39,253,676	$ 117,328	$ 39,253,676	$ 32,765,040	Q3 '09
07386HMD0	$ 9,733,305	$ 9,340,745	$ 392,560	$ 9,340,745	$ 5,478,441	Q3 '09
12638PAB5	$ 7,978,024	$ 7,777,766	$ 200,258	$ 7,777,766	$ 5,287,683	Q3 '09
126686AC8	$ 1,698,091	$ 2,268,179	$ (570,088)	$ 2,268,179	$ 2,178,721	Q3 '09
126694WE4	$ 11,119,323	$ 10,653,516	$ 465,807	$ 10,653,516	$ 5,755,148	Q3 '09
59549RAC8	$ 6,567,971	$ 5,523,451	$ 1,044,520	$ 5,523,451	$ 5,337,046	Q3 '09
65536HCQ9	$ 7,000,874	$ 6,821,728	$ 179,145	$ 6,821,728	$ 5,355,231	Q3 '09
74040XAC8	$ 17,336,254	$ 16,774,503	$ 561,752	$ 16,774,503	$ 5,206,080	Q3 '09
74041CAB5	$ 7,305,942	$ 6,694,493	$ 611,450	$ 6,694,493	$ 1,865,002	Q3 '09
74042EAB0	$ 10,671,731	$ 9,710,602	$ 961,129	$ 9,710,602	$ 2,612,119	Q3 '09
74042WAB0	$ 8,600,880	$ 7,912,026	$ 688,854	$ 7,912,026	$ 3,901,108	Q3 '09
75115LAA5	$ 8,913,175	$ 8,863,685	$ 49,490	$ 8,863,685	$ 4,258,491	Q3 '09
87246AAH1	$ 3,885,140	$ 3,755,404	$ 129,736	$ 3,755,404	$ 1,024,968	Q3 '09
89234NAB6	$ 1,216,000	$ 3,068,465	$ (1,852,465)	$ 3,068,465	$ 1,200,778	Q3 '09
93363PAA8	$ 7,510,292	$ 7,454,148	$ 56,144	$ 7,454,148	$ 5,972,936	Q3 '09
Total			$ 42,348,092			

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

   a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (12,552,666)
2.	12 Months or Longer	$ (52,354,155)

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

1.	Less than 12 Months	$ 552,726,566
2.	12 Months or Longer	$ 190,560,511

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

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

E. Repurchase Agreements and Securities Lending Transactions

   3. Collateral Received

      b. The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) is $65,704,928.

F. Real Estate

   No change.

G. Low-Income Housing Tax Credits

   No change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No change.

Note 7 - Investment Income

No change.

Note 8 - Derivative Instruments

No change.

Note 9 - Income Taxes

No change.

NOTES TO FINANCIAL STATEMENTS

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

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

On December 31, 2010, Nationwide Corporation issued a $272.0 million senior note to the Company in exchange for cash after which Nationwide Corporation purchased a $272.0 million surplus note to capitalize Olentangy Reinsurance, LLC, a Vermont special purpose financial captive insurance subsidiary of Nationwide Life and Annuity Insurance Company, an affiliate. During the quarter ended June 30, 2013, the senior note was repaid along with the final interest payment.

On June 28, 2013, the Company received ordinary dividends in the amount of $97.1 million from the following:
$27.5 million from THI Holdings, Delaware, Inc.
$10.0 million from Crestbrook Insurance Company
$5.5 million from Allied Group, Inc.
$10.0 million from Insurance Intermediaries, Inc.
$7.8 million from Nationwide Services Company
$36.3 million from Nationwide Corporation

On January 11, 2013, the Company made a capital contribution of $1.8 million to Nationwide Realty Investors (NRI).

C. Change in Terms of Intercompany Arrangements

Effective January 1, 2013, there are changes to the Nationwide Pool. See Note 26.

L. Downstream Holding Company

Nationwide Corporation, Allied Group, Inc., THI Holdings (Delaware), Inc., and Harleysville Group, Inc., are unaudited, downstream, noninsurance holding companies. In accordance with the "look through" provisions of SSAP No. 97, *Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88*, valuation of the admitted investments are based on the individual audited SCA entities owned by the holding companies. Additionally, all non-affiliated liabilities, commitments, contingencies, guarantees or obligations of the holding companies are reflected in their respective carrying values. The unaudited assets and the unaudited SCA entities of the holding companies, both of which are immaterial, are non-admitted. The carrying values of the investments in Nationwide Corporation, Allied Group, Inc., THI Holdings (Delaware), Inc., and Harleysville Group, Inc., are $3.8 billion, $627.7 million, $218.9 million, and $689.4 million, respectively.

Note 11 – Debt

No change.

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

A. Defined Benefit Plan

6. Components of net periodic benefit cost

	Pension Benefits			Postretirement Benefits		
	For the six months ended:		For the year ended	For the six months ended:		For the year ended
	June 30, 2013	June 30, 2012	December 31, 2012	June 30, 2013	June 30, 2012	December 31, 2012
a. Service cost	$ 74,166,726	$ 78,740,192	$ 157,630,384	$ 321,084	$ 8,481,098	$ 16,978,266
b. Interest cost	97,482,822	93,444,747	190,603,353	5,839,057	3,856,042	7,772,773
c. Expected return on plan assets	(139,404,347)	(122,213,117)	(249,249,514)	(5,559,988)	(5,077,673)	(10,155,346)
d. Transition asset or obligation	3,671,172	-	-	3,381,360	-	-
e. Gains or losses	1,973,969	11,847,068	28,556,478	536,385	948,268	1,955,244
f. Prior service cost or credit	(8,231,575)	(8,231,575)	(16,463,149)	(834,672)	(833,024)	(1,666,047)
g. Gain or loss recognized due to settlement or curtailment	-	-	-	-	-	-
h. Total net periodic benefit cost	$ 29,658,767	$ 53,587,315	$ 111,077,552	$ 3,683,226	$ 7,374,711	$ 14,884,890

	Postemployment & Compensated Absence Benefits		
	For the six months ended:		For the year ended
	June 30, 2013	June 30, 2012	December 31, 2012
a. Service cost	$ -	$ -	$ -
b. Interest cost	-	-	-
c. Expected return on plan assets	-	-	-
d. Transition asset or obligation	-	-	-
e. Gains or losses	-	-	-
f. Prior service cost or credit	-	-	-
g. Gain or loss recognized due to settlement or curtailment	-	-	-

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

No change.

Note 14 – Contingencies

No change.

Note 15 – Leases

No change.

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

No change.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfers and Servicing of Financial Assets

No change.

C. Wash Sales

The details, of NAIC designation 3 or below, of securities sold through the second quarter ended June 30, 2013, and reacquired within 30 days of the sale date are:

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds:				
A) NAIC 3	3	$ 1,000,000	$ 1,008,750	$ 16,250
B) NAIC 4		$	$	$
C) NAIC 5		$	$	$
D) NAIC 6		$	$	$
Preferred Stock:				
E) NAIC P/RP3		$	$	$
F) NAIC P/RP4		$	$	$
G) NAIC P\RP5		$	$	$
H) NAIC P/RP6		$	$	$

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

No change.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

The Company categorizes financial assets and liabilities as follows:

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

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

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

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

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

A corporate pricing matrix or an internally developed pricing model is used in valuing certain bonds. The corporate pricing matrix is developed using private spreads for bonds with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

NOTES TO FINANCIAL STATEMENTS

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services, corporate pricing matrix or internal pricing models. These bonds are classified accordingly in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. Broker quotes are subject to validation of price movements that require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy.

The following table summarizes financial assets and liabilities measured at fair value as of June 30, 2013:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
U.S. Government bonds	-	-	-	-
States, Territories and Possessions	-	-	-	-
Political subdivisions	-	-	-	-
Special revenues	-	-	1,804,512	1,804,512
Hybrid Securities	-	-	-	-
Credit tenant loans	-	-	-	-
Industrial & Misc.	-	265,623,628	26,054,160	291,677,788
Total Bonds	$ -	$ 265,623,628	$ 27,858,672	$ 293,482,300
Sec Lending	-	9,096,297	-	9,096,297
Preferred Stocks	-	178,000	88,768	266,768
Common Stocks	160,519,259	25,000,000	6,984,079	192,503,337
Loans held for sale	-	-	18,654,135	18,654,135
Separate Account Assets	-	-	-	-
Derivative Assets	-	61,160,551	-	61,160,551
Total Assets at Fair Value	$ 160,519,259	$ 361,058,476	$ 53,585,654	$ 575,163,388
Liabilities at Fair Value				
Derivatives Liabilities	-	92,375,538	-	92,375,538
Total Liabilities at Fair Value	$ -	$ 92,375,538	$ -	$ 92,375,538

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the three months ended June 30, 2013:

	Beginning Balance at 3/31/2013	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2013
Assets at Fair Value										
U.S. Government bonds	-	-	-	-	-	-	-	-	-	-
States, Territories and Possessions	-	-	-	-	-	-	-	-	-	-
Political subdivisions	-	-	-	-	-	-	-	-	-	-
Special revenues	-	2,032,921	-	-	(274,658)	46,249	-	-	-	1,804,512
Hybrid Securities	-	-	-	-	-	-	-	-	-	-
Credit tenant loans	-	-	-	-	-	-	-	-	-	-
Industrial & Misc.	36,140,794	2,928,454	(13,510,740)	(203,587)	793,482	627,707	-	(721,950)	-	26,054,160
Total Bonds	**$ 36,140,794**	**$ 4,961,375**	**$ (13,510,740)**	**$ (203,587)**	**$ 518,824**	**$ 673,956**	**$ -**	**$ (721,950)**	**$ -**	**$ 27,858,672**
Sec Lending	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	88,764	-	-	-	4	-	-	-	-	88,768
Common Stocks	6,200,742	-	-	-	783,336	-	-	-	-	6,984,079
Loans held for sale	18,757,034	-	-	(467,696)	-	-	-	(26,474)	391,271	18,654,135
Separate Account Assets	-	-	-	-	-	-	-	-	-	-
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets at Fair Value	**$ 61,187,334**	**$ 4,961,375**	**$ (13,510,740)**	**$ (671,283)**	**$ 1,302,164**	**$ 673,956**	**$ -**	**$ (748,423)**	**$ 391,271**	**$ 53,585,653**
Liabilities										
Derivatives Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**

NOTES TO FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the six months ended June 30, 2013:

	Beginning Balance at 12/31/2012	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2013
Assets at Fair Value										
U.S. Government bonds	-	-	-	-	-	-	-	-	-	-
States, Territories and Possessions	-	-	-	-	-	-	-	-	-	-
Political subdivisions	-	-	-	-	-	-	-	-	-	-
Special revenues	-	2,032,921	-	-	(274,658)	46,249	-	-	-	1,804,512
Hybrid Securities	-	-	-	-	-	-	-	-	-	-
Credit tenant loans	-	-	-	-	-	-	-	-	-	-
Industrial & Misc.	33,551,264	2,930,150	(13,142,959)	(203,587)	2,675,712	944,699	-	(901,786)	200,667	26,054,160
Total Bonds	$ 33,551,264	$ 4,963,072	$ (13,142,959)	$ (203,587)	$ 2,401,053	$ 990,948	$ -	$ (901,786)	$ 200,667	$ 27,858,672
Sec Lending	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	88,764	-	-	-	4	-	-	-	-	88,768
Common Stocks	6,107,715	-	(137,816)	-	1,014,180	-	-	-	-	6,984,079
Loans held for sale	34,458,795	-	-	5,528,574	-	-	-	(22,099,255)	766,021	18,654,135
Separate Account Assets	-	-	-	-	-	-	-	-	-	-
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets at Fair Value	$ 74,206,538	$ 4,963,072	$ (13,280,775)	$ 5,324,987	$ 3,415,237	$ 990,948	$ -	$ (23,001,042)	$ 966,689	$ 53,585,653
Liabilities										
Derivatives Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

Transfers into and/or out of Level 3 during the periods ending June 30, 2013 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

The following table summarizes aggregate carrying value and fair value, by level, for all financial assets and liabilities, excluding assets and liabilities reported at fair value, as of June 30, 2013:

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds	$ 10,867,466,837	$ 10,334,273,245	$ 1,865,450,820	$ 8,461,287,089	$ 540,728,928	$ -
Stocks	8,064,850,030	8,064,850,030	689,360,817	-	7,375,489,213	-
Mortgage loans	529,565,855	496,945,861	-	-	529,565,855	-
Short-term investments	737,626,121	737,626,121	34,263	737,591,858	-	-
Derivative assets	36,843,988	-	-	36,843,988	-	-
Policy loans	-	-	-	-	-	-
Securities lending collateral assets[1]	56,608,631	56,734,701	-	56,608,631	-	-
Total Assets	$ 20,292,961,462	$ 19,690,429,958	$ 2,554,845,900	$ 9,292,331,566	$ 8,445,783,996	$ -
Liabilities						
Derivative liabilities	$ (4,774,334)	$ (2,460,505)	$ -	$ (4,774,334)	$ -	$ -
Total Liabilities	$ (4,774,334)	$ (2,460,505)	$ -	$ (4,774,334)	$ -	$ -

1 - Includes non admitted assets

Note 21 - Other Items

C. Other Disclosures

Effective June 1, 2013, the Company renewed its Property Catastrophe Program as follows: South East Regional Tower (covering the states of Delaware, District of Columbia, Georgia, Maryland, Pennsylvania, North Carolina, South Carolina, Virginia, and West Virginia) 70% of $500.0 million in excess of $500.0 million; Northeast Regional Tower (covering the states of Connecticut, Maine, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island and Vermont) 70% of $500.0 million in excess of $500.0 million; National Tower, first layer 70% of $150.0 million in excess of $1.0 billion; second layer 70% of $350.0 million in excess of $1.2 billion; third layer 70% of $300.0 million in excess of $2.2 billion; fourth layer 70% of $500.0 million in excess of $2.5 billion.

Effective June 1, 2013, the Company renewed its agreement with Nationwide Insurance Company of Florida for its Property Catastrophe Program as follows: first layer 10% of $36.0 million excess of $13.7 million; second layer 100% of $58.4 million excess of $49.7 million.

On April 4, 2013, the Company and certain of its affiliates entered into a second agreement with Caelus Re 2013 Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing additional collateralized, multi-year property catastrophe loss protection through the capital markets. The catastrophe bonds issued as part of this agreement, referred to as Caelus Re 2013 Limited Series 2013-2, also provide reinsurance coverage to the Company for catastrophic events, including hurricanes and earthquakes. The catastrophe bonds are indemnity, trigger-based bonds where the Company recovers losses in excess of a specified level of catastrophic claims, which is reset annually. The Company's attachment point on these catastrophe bonds is $1.5 billion, and the reinsurance agreement is effective June 1, 2013 and expires on March 31, 2017.

On March 7, 2013, the Company and certain of its affiliates entered into an agreement with Caelus Re 2013 Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing collateralized, multi-year property catastrophe loss protection through the capital markets. Catastrophe bonds issued as part of this agreement provide reinsurance coverage to the Company for events including hurricanes and earthquakes. The catastrophe bonds are indemnity trigger based bonds where the Company recovers losses in excess of a specified level of catastrophic claims, which is reset annually. The Company's attachment point on the Caelus Re 2013 Limited bond is $1.9 billion. The Caelus Re 2013 Limited agreement is effective June 1, 2013 and expires on February 29, 2016.

NOTES TO FINANCIAL STATEMENTS

On February 4, 2013, Allied Insurance Company of America issued 10,000 additional shares of common stock. The stock is owned by the Company.

On January 18, 2013, Crestbrook Insurance Company issued 8,000 additional shares of common stock. The stock is owned by the Company.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 1, 2013 for the statutory statement issued on August 5, 2013.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 1, 2013 for the statutory statement issued on August 5, 2013.

Note 23 – Reinsurance

No change.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No change.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

No change.

Note 26 - Intercompany Pooling Arrangements

The Company is the lead company in the Nationwide Pool. Each member contributes 100% of its underwriting results to the Nationwide Pool through the reinsurance pooling agreement.

Effective January 1, 2013, the Company's pooling percentage changed to 83% from 83.7%. In addition, Nationwide Mutual Fire Insurance Company's pooling percentage changed to 12% from 11.3%. A portfolio transfer was completed to redistribute the assets and liabilities of the Company.

The companies in the Nationwide Pool assuming a proportionate share of the pool as of January 1, 2013, are:

	NAIC#	Pool
Nationwide Mutual Insurance Company	23787	83%
Nationwide Mutual Fire Insurance Company	23779	12%
Scottsdale Insurance Company	41297	4%
Farmland Mutual Insurance Company	13838	1%

Also, effective January 1, 2013, the following companies became zero percent participants in the Nationwide Pool: Harleysville Preferred Insurance Company (NAIC #35696), Harleysville Insurance Company of New Jersey (NAIC #42900), Harleysville Worcester Insurance Company (NAIC #26182), Harleysville Insurance Company of New York (NAIC #10674), Harleysville Pennland Insurance Company (NAIC #40983), Harleysville Lake States Insurance Company (NAIC #14516), and Harleysville Insurance Company (NAIC #23582).

A portfolio transfer was completed to redistribute the assets and liabilities of the seven companies added to the Nationwide Pool to the Company, Nationwide Mutual Fire Insurance Company, Scottsdale Insurance Company, and Farmland Mutual Insurance Company based on their respective pooling percentages.

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 - Premium Deficiency Reserves

No change.

Note 31 - High Deductibles

No change.

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

No change.

Note 33 - Asbestos/Environmental Reserves

No change.

Note 34 - Subscriber Savings Accounts

No change.

Note 35 - Multiple Peril Crop Insurance

No change.

NOTES TO FINANCIAL STATEMENTS

Note 36 – Financial Guaranty Insurance

A. and B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [X] No [ ] N/A [ ]
If yes, attach an explanation.
An Administrative Services Agreement between Nationwide Mutual, Nationwide Mutual Fire, Scottsdale Insurance Company, National Casualty Company, Harleysville Worcester Insurance Company, Harleysville Insurance Company, Harleysville Lake States Insurance Company and Harleysville Insurance Company of New Jersey and Insurance Intermediaries, Inc. was amended and restated to include additional parties (the Harleysville entities, National Casualty and Scottsdale Insurance), to update the agreement to meet the anticipated changes that will be required by the Model Holding Company act once adopted in all states, and to change the administrative services fee paid to III from 1.9% to 1.55% of direct written premium on Nationwide's flood program policies.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/07/2013

6.4 By what department or departments?
Ohio

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Advantage Mortgage Company	Des Moines, IA	NO	NO	NO	NO
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	King of Prussia, PA	NO	NO	NO	YES
Nationwide Securities, LLC	Dublin, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ..... Yes [X] No [ ]

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

All topics covered in the previous Code of Conduct have been retained without substantive change. New sample questions and answers have been added. New language has been added to cover social networking, securities laws, political contributions, corporate social responsibility, and vendor relationships.

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 850,981,802

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$ 2,740,000	$ 2,770,000
14.23	Common Stock	$ 7,759,827,722	$ 8,054,233,411
14.24	Short-Term Investments	$ 111,969,327	$ 157,677,013
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 1,932,001,568	$ 1,296,440,235
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 9,806,538,617	$ 9,511,120,659
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ]

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 65,704,928
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 65,830,998
16.3	Total payable for securities lending reported on the liability page.	$ 72,194,487

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Royal Trust	77 King St. West, 10th Flr., Toronto, ON M5W 1p9

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	One Nationwide Plaza, Columbus, OH 43215

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [X] No [ ] N/A [ ]

   If yes, attach an explanation.

   Effective January 1, 2013, the Company's pooling percentage changed to 83% from 83.7%. In addition, Nationwide Mutual Fire Insurance Company pooling percentage changed to 12% from 11.3%. Scottsdale Insurance Company and Farmland Mutual Insurance Company pooling percentages will remain at 4% and 1% respectively.

   Also, the following companies became zero percent participants in the Nationwide Pool: Harleysville Preferred Insurance Company, Harleysville Insurance Company of New Jersey, Harleysville Worcester Insurance Company, Harleysville Insurance Company of New York, Harleysville Pennland Insurance Company, Harleysville Lake States Insurance Company, and Harleysville Insurance Company.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]

   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [X] No [ ]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Non-renewable for stated reasons only	10.3	6.200	199,835			199,835	(5,571)			(5,571)
		TOTAL	199,835			199,835	(5,571)			(5,571)

5. Operating Percentages:

   5.1 A&H loss percent ..... 70.000 %

   5.2 A&H cost containment percent ..... 0.100 %

   5.3 A&H expense percent excluding cost containment expenses ..... 30.000 %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)
00000	AA-1126958	Lloyd's Syndicate 958 (Canopius Managing Agents Limited)	GBR	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

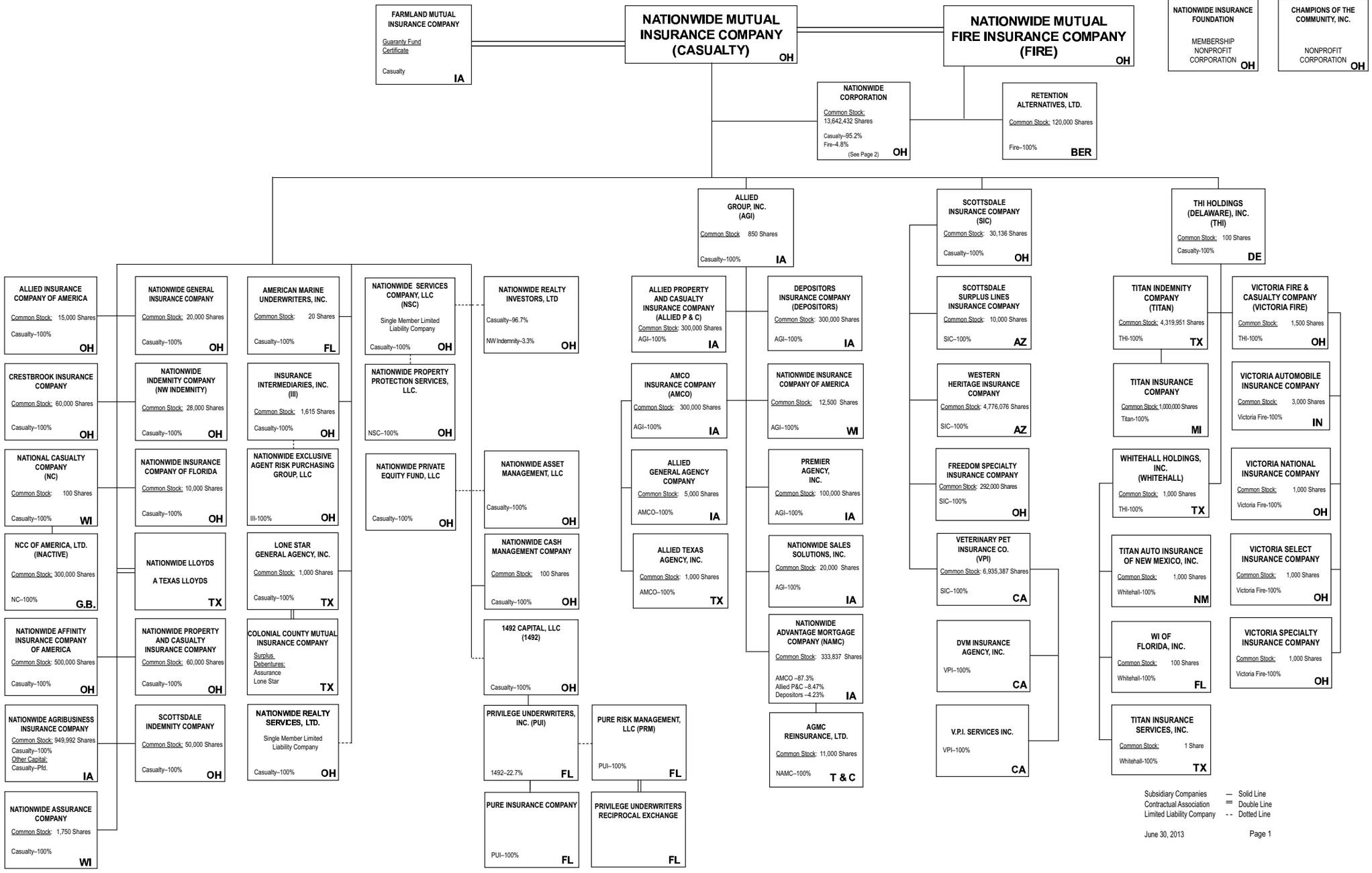
States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	7,478,985	7,196,555	3,479,273	3,804,311	13,634,851	18,725,557
2. Alaska AK	L	105,445	105,637	15,209	6,571	82,813	40,630
3. Arizona AZ	L	6,777,125	6,962,849	9,270,291	3,513,264	14,806,909	19,241,207
4. Arkansas AR	L	25,586,405	28,164,633	14,681,829	17,233,420	16,762,114	20,764,364
5. California CA	L	128,414,150	123,069,274	58,706,202	53,484,360	159,355,134	172,069,341
6. Colorado CO	L	11,454,142	11,315,639	4,463,181	5,069,034	16,337,610	18,922,199
7. Connecticut CT	L	47,435,108	51,335,687	35,287,978	39,660,309	83,359,552	92,843,012
8. Delaware DE	L	51,558,832	50,795,264	33,379,307	33,097,888	68,561,548	69,136,547
9. District of Columbia DC	L	4,651,588	5,116,119	1,794,882	1,760,216	5,818,842	5,746,541
10. Florida FL	L	13,864,633	14,103,769	10,979,782	29,121,972	68,903,909	81,648,490
11. Georgia GA	L	15,093,980	12,229,569	6,328,663	4,628,652	19,482,938	17,042,520
12. Hawaii HI	L	215,062	214,633	35,870	15,794	42,580	46,136
13. Idaho ID	L	3,812,954	3,976,574	1,577,561	3,386,101	2,767,283	2,133,553
14. Illinois IL	L	8,681,591	10,011,999	4,822,115	5,989,331	17,630,627	16,267,299
15. Indiana IN	L	22,023,644	22,801,039	11,852,594	11,159,651	23,415,244	21,030,822
16. Iowa IA	L	52,124,838	55,284,539	25,695,879	30,126,322	57,047,204	59,311,605
17. Kansas KS	L	25,372,095	23,009,087	11,044,626	14,037,051	24,601,137	25,209,894
18. Kentucky KY	L	15,883,392	16,958,635	8,866,377	14,426,311	15,321,778	18,026,568
19. Louisiana LA	L	1,589,516	1,652,946	707,560	95,561	713,354	631,963
20. Maine ME	L	929,907	1,172,775	676,100	685,865	1,441,006	1,524,782
21. Maryland MD	L	103,620,176	95,344,257	50,537,786	47,777,148	128,551,879	138,597,177
22. Massachusetts MA	L	7,708,153	6,068,287	3,641,290	2,842,386	7,820,048	4,897,193
23. Michigan MI	L	2,678,833	3,072,199	1,483,570	1,565,081	19,314,125	26,037,481
24. Minnesota MN	L	9,660,913	9,719,534	2,894,154	5,317,027	14,474,040	11,636,520
25. Mississippi MS	L	19,075,395	19,862,218	17,920,538	8,549,985	19,004,464	17,216,292
26. Missouri MO	L	17,184,498	16,901,343	9,657,760	11,799,635	37,033,873	31,837,002
27. Montana MT	L	4,910,357	4,758,605	1,737,287	1,527,561	2,691,104	2,390,742
28. Nebraska NE	L	19,635,458	20,516,764	11,486,511	10,825,212	25,600,138	24,777,060
29. Nevada NV	L	7,180,197	7,190,438	4,765,693	4,245,050	11,578,017	14,959,633
30. New Hampshire NH	L	5,952,384	6,239,744	3,890,200	3,733,228	6,006,372	6,988,023
31. New Jersey NJ	L	5,058,531	5,342,129	4,658,470	4,241,697	72,091,168	69,558,949
32. New Mexico NM	L	3,013,221	3,255,700	875,214	3,475,536	5,076,000	6,299,353
33. New York NY	L	61,034,470	64,816,430	36,547,796	42,180,549	120,972,999	130,876,240
34. North Carolina NC	L	247,590,955	245,790,469	116,951,008	135,541,962	180,450,277	199,840,207
35. North Dakota ND	L	5,644,622	4,917,463	1,336,427	2,543,862	3,535,233	3,638,014
36. Ohio OH	L	172,125,491	175,182,380	85,954,488	89,953,306	111,665,676	118,636,323
37. Oklahoma OK	L	1,336,006	1,217,738	763,514	694,174	1,131,370	758,810
38. Oregon OR	L	6,815,229	6,956,782	5,222,167	3,089,562	7,049,766	7,517,354
39. Pennsylvania PA	L	244,976,006	215,806,231	120,690,029	152,294,372	643,305,652	693,433,297
40. Rhode Island RI	L	25,042,633	23,929,499	14,971,173	17,094,833	23,331,277	27,528,051
41. South Carolina SC	L	54,173,102	57,862,612	27,557,402	29,998,108	57,146,585	69,640,159
42. South Dakota SD	L	6,771,703	5,963,053	2,101,783	2,863,362	10,176,494	14,277,104
43. Tennessee TN	L	34,125,440	33,101,313	18,104,374	20,690,789	32,865,777	38,667,282
44. Texas TX	L	68,246,673	74,880,077	30,722,943	42,916,549	36,154,619	46,987,011
45. Utah UT	L	4,474,607	4,281,797	2,270,415	1,965,628	4,062,692	6,598,230
46. Vermont VT	L	6,872,624	7,262,760	3,432,789	3,405,643	5,553,269	5,106,165
47. Virginia VA	L	147,831,431	151,800,344	68,434,816	78,024,783	156,758,652	164,459,084
48. Washington WA	L	8,851,854	9,057,306	2,951,172	5,434,242	13,300,495	11,119,201
49. West Virginia WV	L	81,140,055	84,782,817	36,941,380	41,117,393	64,818,437	77,593,689
50. Wisconsin WI	L	8,737,800	8,918,621	3,670,805	4,267,894	26,687,172	24,866,472
51. Wyoming WY	L	7,679,666	4,319,490	4,069,301	3,712,206	5,619,208	6,402,980
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	L					(8)	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 52	1,842,201,875	1,824,595,622	939,907,534	1,054,990,747	2,463,913,303	2,663,504,128
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

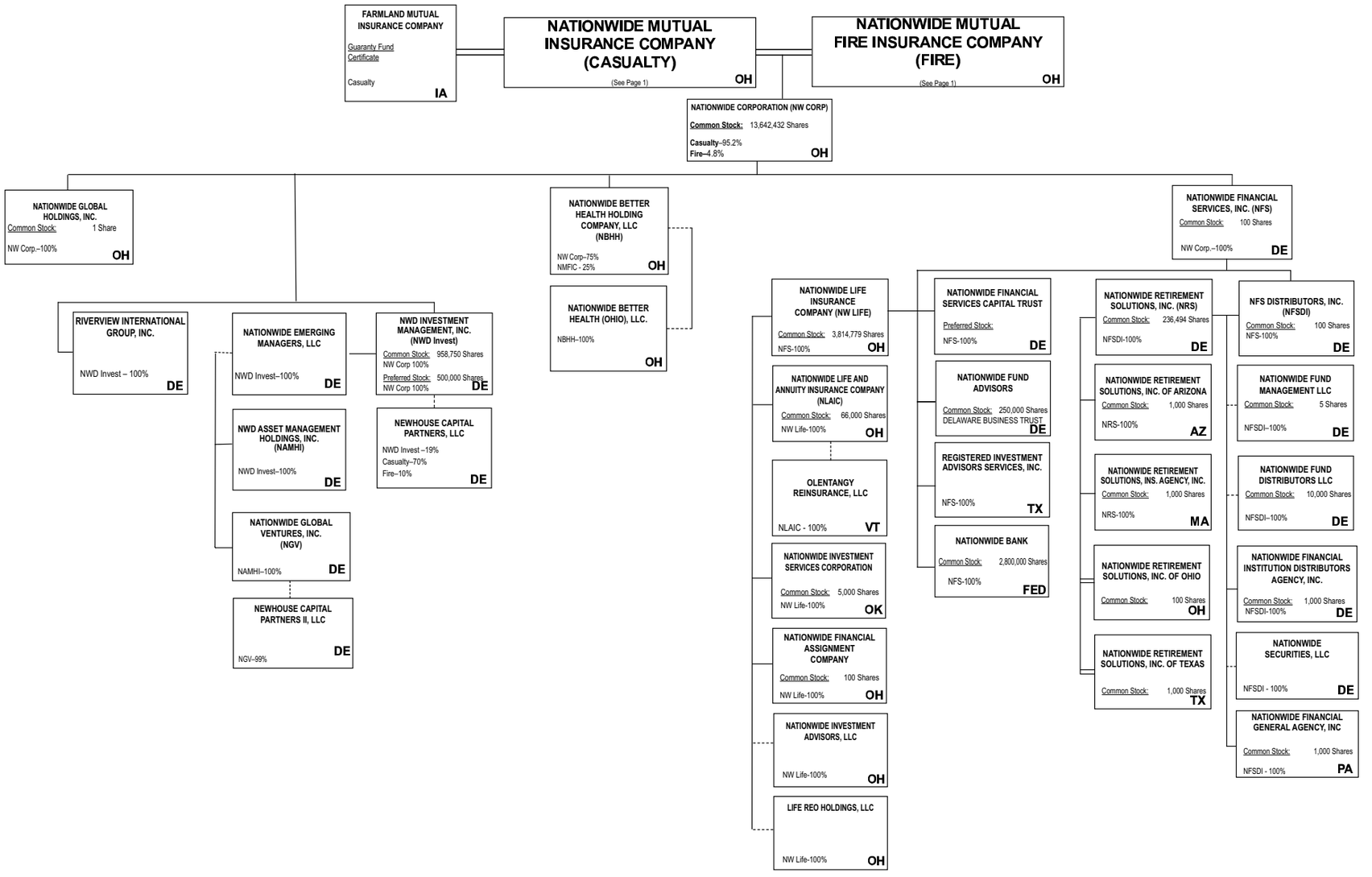
Premiums are allocated to those states where the insured risks are located: principle garage for automobile, physical address for homeowners, commercial multiple peril and other liability and main place of work for workers' compensation. Allocation of premiums for individual and group health insurance is based on the situs of the contract.

NATIONWIDE®



(Casualty, Fire and insurance related subsidiaries)

NATIONWIDE®

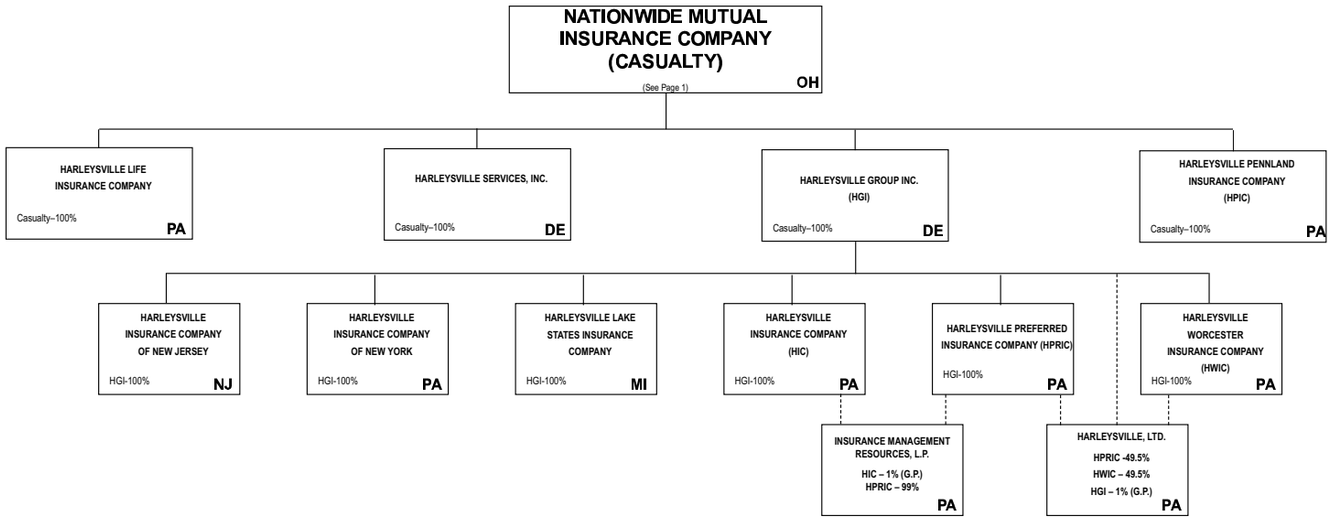


Subsidiary Companies — Solid Line
Contractual Association ═ Double Line
Limited Liability Company - - Dotted Line

June 30, 2013

(Nationwide Corp. subsidiaries)

NATIONWIDE®



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

June 30, 2013

(Harleysville subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	40983	PA	23-2612951	Harleysville Pennland Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	CA	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	IN	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange
4664	PURE	13204	FL	26-3109178	PURE Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		31-1486309				10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				101 N. Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036				120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-2451988	4288132			1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1347603				180 E. Broad Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	33.330	Nationwide Mutual Insurance Company	1
	Nationwide						3Stone Inflection Fund, LLC	DE	NIA	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		31-1580283				400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				925 Burrell Avenue Acquisitions, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808				AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314				AGMC Reinsurance, Ltd.	TCA	IA	Nationwide Advantage Mortgage Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1011300	4287229			ALLIED General Agency Company	IA	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-0958655				ALLIED Group, Inc.	IA	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983	4288169			ALLIED Insurance Company of America (fka Atlantic Floridian Insurance Company)	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	45279	42-1201931	4287144			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863	4287238			ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959	4287153			AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011			American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Anderson Meadows. LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		31-1580283				Arena Theatres, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Artessa at Quarry Village, LLC	TX	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
	Nationwide						BCCS Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438				Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	94.800	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1555487				Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			3730540			CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	
0140	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232				CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Co-Investment Fund, L.P.	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		31-1579973				COLHOC Limited Partnership	OH	NIA	NRI Limited Partnership	Ownership	30.760	Other non-Nationwide	
0140	Nationwide	29262	74-1061659	4288057			Colonial County Mutual Insurance Company	TX	OTH	Other non-Nationwide	contract		Other non-Nationwide	
0140	Nationwide		04-3750770				Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-0366090				Continental/North Shore II, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-0142724				Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.500	Nationwide Mutual Insurance Company	1
0140	Nationwide						Cotton Mill Partners, LLC	VA	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	2.000	other non-Nationwide	
0140	Nationwide	18961	68-0066866	4288178			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide	42587	42-1207150	4287162			Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0096671	4287694			DVM Insurance Agency, Inc.	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1945276				East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	Ownership	24.910	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-1945276				East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	Ownership	76.090	Nationwide Mutual Insurance Company	1
0140	Nationwide						ELH Investment LLC	DE	OTH	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide	13838	42-0618271				Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	
0140	Nationwide	22209	75-6013587	4287676			Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	OH	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0241172				Harleysville Group, Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23582	41-0417250	4442260			Harleysville Insurance Company	PA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	33235	16-1075588	4442158			Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10674	23-2864924	4442242			Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	14516	38-3198542	4442251			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	64327	23-1580983	4440659			Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	40983	23-2612951	4442149			Harleysville Pennland Insurance Company	PA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	35896	23-2384978	4442288			Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0259283	4442103			Harleysville Services, Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	26182	04-1989660	4442372			Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2403000	4442327			Harleysville, Ltd.	PA	NIA	Harleysville Preferred Insurance Company	Ownership	49.500	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2403000	4442327			Harleysville, Ltd.	PA	NIA	Harleysville Worcester Insurance Company	Ownership	49.500	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2403000	4442327			Harleysville, Ltd.	PA	NIA	Harleysville Group, Inc.	Ownership	1.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0051216				Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0871532	4288020			Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2882311				Insurance Management Resources, L.P.	PA	NIA	Harleysville Insurance Company	Ownership	1.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2882311				Insurance Management Resources, L.P.	PA	NIA	Harleysville Preferred Insurance Company	Ownership	99.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Jerome Village Master Property Owners Association	OH	OTH	Other non-Nationwide	Ownership		Other non-Nationwide	2
0140	Nationwide		31-1486309				JV Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2956640				Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	Ownership		Other non-Nationwide	2
0140	Nationwide						Leaguers Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		56-3789187	4286969			Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-1395229				Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Match School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	11991	38-0865250	4288187			National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140							National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	Ownership	87.300	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	Ownership	8.470	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	Ownership	4.230	Nationwide Mutual Insurance Company	

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0140	Nationwide	26093	48-0470690	4288196			Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	28223	42-1015537	4288208			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-5976272				Nationwide Alternative Investments, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1578869	4288075			Nationwide Arena, LLC	OH	NIA	NRI Arena, Ltd.	Ownership	90.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-8670712	4288114			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10723	95-0639970	4288217			Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1592130	2729677			Nationwide Bank		OTH	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-1776258	4286875			Nationwide Better Health (Ohio), LLC	OH	NIA	Nationwide Better Health Holding Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		11-3766032	4286428			Nationwide Better Health Holding Company, LLC	OH	NIA	Nationwide Corporation	Ownership	75.000	Nationwide Mutual Insurance Company	
0140	Nationwide		11-3766032	4286428			Nationwide Better Health Holding Company, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1036287	4288123			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	Ownership	95.200	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	4.800	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679407	4286839			Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		05-0630007	4288048			Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1667326	4286932			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2412039	4287087			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1316276	4287069			Nationwide Financial Institution Distributors Agency, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6554353	4286978			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486870	3828063			Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-6969857	4286996			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1748721	42877050			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0900518	4287041			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23760	31-4425763	4287957			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1570938	4286398			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3732385	4286857			Nationwide Global Ventures, Inc.	DE	NIA	Nationwide Asset Management Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10070	31-1399201				Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	25453	95-2130882	4287180			Nationwide Insurance Company of America	WI	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10948	31-1613686	4287966			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6022301				Nationwide Insurance Foundation	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		41-2206199	4286950			Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0988442	4286923			Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	92657	31-1000740				Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	66869	31-4156830				Nationwide Life Insurance Company	OH	IA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		13-4212969				Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		01-0749754				Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		03-0498148	3262573			Nationwide Life Tax Credit Partners 2002-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	

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0140	Nationwide		54-2113175				Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		58-2672725				Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-0357951	3811001			Nationwide Life Tax Credit Partners 2003-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-0382144				Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-0745944				Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-0745965				Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-1128408				Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-1128472				Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-1918935	3318117			Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-2303694				Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-2303602				Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-2450960				Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-2451052				Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		20-2774223				Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		21-1288836				Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		26-3427373				Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		26-3427435				Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		26-3427479				Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		26-3427525				Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		26-4737055				Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		26-4737157				Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		46-1952215				Nationwide Life Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide						Nationwide Life Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		27-1362364				Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide			3779811			Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide	42110	75-1780981	4287984			Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	

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0140	Nationwide						Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-3191025				Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23779	82-0549218	3828090			Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide	23787	31-4177100	3828072			Nationwide Mutual Insurance Company	OH		Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		34-2012765	4288084			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37877	31-0970750	4287993			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		01-0852763	4288141			Nationwide Property Protection Services, LLC	OH	NIA	Nationwide Services Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	96.700	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	Ownership	3.300	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4288066			Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		06-0987812	4287117			Nationwide Retirement Solutions Insurance Agency, Inc.	MA	IA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0948330	4287096			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		86-0924069	4287108			Nationwide Retirement Solutions, Inc. of Arizona	AZ	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1331479	4287126			Nationwide Retirement Solutions, Inc. of Ohio	OH	NIA	Nationwide Retirement Solutions, Inc.	contract		Nationwide Mutual Insurance Company	
0140	Nationwide		74-2200854	4287135			Nationwide Retirement Solutions, Inc. of Texas	TX	NIA	Nationwide Retirement Solutions, Inc.	contract		Nationwide Mutual Insurance Company	
0140	Nationwide		42-1373380	4287210			Nationwide Sales Solutions, Inc.	IA	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-2434406	4287078			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4177100	4288093			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-0743545				Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		27-0768791				Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	
0140	Nationwide		11-3651828				ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286866			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286866			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	99.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	Ownership	19.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	70.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	Ownership	10.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1630871	4287032			NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	Ownership	49.990	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0351004				North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		20-4939866				North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207				Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-4083354				Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309				NRI 12325 Copper Way, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI Communities/Charlotte, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		31-1486309				NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0212217				NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		30-4939866				NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274				NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552				NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4700627				NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-0747898				NTCP 2011-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-0741029	4464703			NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980				NW-Cameron, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-4702264				NW-Arvada, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2943666				NW-Bandera, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092				NW-Bayshore, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2451156				NW-Bee Cave, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-0999932				NW-Bencap, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660				NW-CNC Coppell, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-2764819				NW-Commerce Center, LLC	DE	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5586006				NW-Eastpark, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						NW-Corvallis, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2457568				NW-Montrose, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044				NW-Portales, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396	4286848			NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	4286594			NWD Investment Management, Inc.	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898				NW-Dulles, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2647960				NW-Grapevine, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		46-2997049				NW-Howell Mill, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178				NW-Kentwood Towne Center, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749640				NW-Kohls Market, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607				NW-Lovers Lane, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497				NW-Mueller II, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848				NW-Northridge, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1089165				NW-Oakley Station, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656				NW-Park Memorial, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749937				NW-Park Village, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044				NW-Portales, LLC,	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919				NW-REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159117				NW-South Park, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						NW-Southline, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587				NW-Taylor Farmer Jack, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1100378				NW-Triangle, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1077615				NW-West Ave., LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092				OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092				Ohio Center Hotel Company, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	56.250	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0263012				Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide	13999	27-1712056	4286914			Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						OYS Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	
0140	Nationwide		31-1486309				Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1677602				Pizzuti Properties, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	65.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Polaris A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	4287201			Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
4664	Pure	12873	20-8287105				Privilege Underwriters Reciprocal Exchange	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Pure			4288150			Privilege Underwriters, Inc.	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	
4664	Pure	13204	26-3109178	4288226			Pure Insurance Company	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	
4664	Pure			4288235			Pure Risk Management, LLC	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	
4664	Nationwide		75-2938844	4287005			Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218				Retention Alternatives, Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide						Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide						Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		22-3655264	4286530			Riverview International Group, Inc.	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	15580	31-1117969	4288002			Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978				Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870	4287649			Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		31-1486309				Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		91-2158214				The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		86-1094799				The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		20-3541511				The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		20-3541507				The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		31-1610040				The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		52-2031677				THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2825853	4287863			Titan Auto Insurance of New Mexico, Inc.	NM	IA	Whitehall Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	13242	74-2286759	4287797			Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	36269	86-0619597	4287845			Titan Insurance Company	MI	IA	Titan Indemnity Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-1284530	4287890			Titan Insurance Services, Inc.	TX	NIA	Whitehall Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0160222				V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42285	95-3750113	4287685			Veterinary Pet Insurance Company	CA	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10644	34-1785903	4287911			Victoria Automobile Insurance Company	IN	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42889	34-1394913	4287827			Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10778	34-1842604	4287920			Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10105	34-1777972	4287939			Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10777	34-1842602	4287948			Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37150	86-0561941	4287667			Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Westport Capital Partners II	CT	OTH	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	71.000	other non-Nationwide	
0140	Nationwide		74-2767942	4287818			Whitehall Holdings, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-3471667	4287872			WI of Florida, Inc.	FL	NIA	Whitehall Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Wilson Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Zais Zephyr A-4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	8,019,177	1,390,538	17.3	25.9
2.	Allied Lines	49,433,049	9,069,683	18.3	28.7
3.	Farmowners multiple peril	97,329,831	47,083,776	48.4	74.3
4.	Homeowners multiple peril	130,142,805	54,386,447	41.8	108.2
5.	Commercial multiple peril	157,078,988	64,751,898	41.2	58.7
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	32,003,226	12,922,361	40.4	35.6
10.	Financial guaranty				
11.1	Medical professional liability - occurrence	43,431	(1,664)	(3.8)	29.4
11.2	Medical professional liability - claims-made				
12.	Earthquake	1,790,397	12,102	0.7	(0.2)
13.	Group accident and health	4,022,403	3,253,567	80.9	333.0
14.	Credit accident and health				
15.	Other accident and health	35,417	13,512	38.2	(392.2)
16.	Workers' compensation	45,067,446	8,180,029	18.2	93.7
17.1	Other liability - occurrence	82,796,224	18,999,331	22.9	22.4
17.2	Other liability - claims-made	965,404	(359,506)	(37.2)	24.1
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	4,246,042	20,490,000	482.6	(19.6)
18.2	Products liability - claims-made		(11,892)		
19.1,19.2	Private passenger auto liability	615,190,402	293,916,653	47.8	51.9
19.3,19.4	Commercial auto liability	114,327,084	56,939,999	49.8	48.0
21.	Auto physical damage	449,943,893	231,136,610	51.4	51.1
22.	Aircraft (all perils)				
23.	Fidelity	579,476	9,256	1.6	1.5
24.	Surety	5,291,902	570,339	10.8	12.6
26.	Burglary and theft	1,429,298	120,333	8.4	18.0
27.	Boiler and machinery	3,532,617	1,149,184	32.5	32.9
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	1,803,268,512	824,022,556	45.7	55.3
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,247,607	7,917,735	7,930,925
2.	Allied Lines	27,916,545	49,411,718	46,583,157
3.	Farmowners multiple peril	53,191,958	106,806,775	102,645,681
4.	Homeowners multiple peril	68,258,580	124,880,397	114,371,928
5.	Commercial multiple peril	84,865,487	170,911,546	155,775,018
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	18,849,062	35,118,808	34,064,090
10.	Financial guaranty			
11.1	Medical professional liability - occurrence	33,309	58,750	54,220
11.2	Medical professional liability - claims-made			
12.	Earthquake	1,019,263	1,917,380	1,816,298
13.	Group accident and health	2,397,626	3,993,578	895,981
14.	Credit accident and health			
15.	Other accident and health	15,631	33,093	39,699
16.	Workers' compensation	22,265,231	48,360,091	50,953,842
17.1	Other liability - occurrence	46,791,976	88,723,651	82,969,597
17.2	Other liability - claims-made	558,428	1,355,806	1,062,750
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	2,065,730	4,315,631	3,548,133
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	305,988,915	619,191,175	626,811,506
19.3,19.4	Commercial auto liability	57,430,866	114,964,249	124,181,320
21.	Auto physical damage	222,619,501	452,624,211	460,203,940
22.	Aircraft (all perils)			
23.	Fidelity	275,570	621,712	593,068
24.	Surety	2,942,274	5,715,659	5,337,239
26.	Burglary and theft	744,725	1,448,877	1,400,092
27.	Boiler and machinery	1,948,899	3,831,030	3,357,135
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	924,427,183	1,842,201,872	1,824,595,619
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2013 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2010 + Prior	1,862,248	954,625	2,816,873	68,563	(379)	68,184	1,794,720	995	1,269,929	3,065,644	1,035	315,920	316,955
2. 2011	1,052,070	612,282	1,664,352	197,557	5,917	203,474	932,946	12,341	615,723	1,561,010	78,433	21,699	100,132
3. Subtotals 2011 + Prior	2,914,318	1,566,907	4,481,225	266,120	5,538	271,658	2,727,666	13,336	1,885,652	4,626,654	79,468	337,619	417,087
4. 2012	1,791,800	1,712,980	3,504,780	368,581	64,128	432,709	1,389,088	67,403	1,180,594	2,637,085	(34,131)	(400,855)	(434,986)
5. Subtotals 2012 + Prior	4,706,118	3,279,887	7,986,005	634,701	69,666	704,367	4,116,754	80,739	3,066,246	7,263,739	45,337	(63,236)	(17,899)
6. 2013	XXX	XXX	XXX	XXX	2,207,498	2,207,498	XXX	983,118	1,368,480	2,351,598	XXX	XXX	XXX
7. Totals	4,706,118	3,279,887	7,986,005	634,701	2,277,164	2,911,865	4,116,754	1,063,857	4,434,726	9,615,337	45,337	(63,236)	(17,899)
8. Prior Year-End Surplus As Regards Policyholders	11,343,998										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 1.0	2. (1.9)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Miscellaneous assets	58,165,660	5,447,836	52,717,824	61,169,737
2505.	Other assets nonadmitted	140,996,003	140,996,003		
2506.	Over the counter collateral	106,532,250		106,532,250	175,829,000
2507.	Recoupment receivables	33,088,337		33,088,337	21,961,002
2508.	Third party administrator receivable	(99,293)		(99,293)	79,353
2597.	Summary of remaining write-ins for Line 25 from overflow page	338,682,957	146,443,839	192,239,118	259,039,092

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deferred investment income	102,413,908	
2505.	Escrow liabilities	4,068,413	16,490,025
2506.	Loss based assessment payables	9,355,939	9,434,845
2507.	Miscellaneous liabilities	126,102,773	113,613,491
2508.	Pension liability		(13,077,972)
2509.	Pooling expense payables	181,479,568	183,125,038
2510.	Reserve for state escheat payments	52,192,271	41,311,763
2511.	SRP - additional minimum liabilities		34,061,512
2512.	State surcharge/recoupment payable	10,111,898	8,005,375
2597.	Summary of remaining write-ins for Line 25 from overflow page	485,724,770	392,964,077

Additional Write-ins for Statement of Income Line 37

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
3704.	Pension adjustment			100,420,518
3705.	Change in surplus - pension and postretirement benefits	(233,898,072)		
3706.	SSAP 10 DTA		(523,320,581)	(523,320,581)
3797.	Summary of remaining write-ins for Line 37 from overflow page	(233,898,072)	(523,320,581)	(422,900,063)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	677,971,035	602,823,943
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		25,687,988
	2.2 Additional investment made after acquisition	9,888,475	85,844,418
3.	Current year change in encumbrances	15,958,737	276,283
4.	Total gain (loss) on disposals	(1,712,064)	(254,328)
5.	Deduct amounts received on disposals		2,490,284
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	19,852,398	33,916,985
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	682,253,785	677,971,035
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	682,253,785	677,971,035

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	490,332,921	545,919,127
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	57,591,500	96,493,676
	2.2 Additional investment made after acquisition	22,027,973	24,283,573
3.	Capitalized deferred interest and other	5,490,224	7,436,908
4.	Accrual of discount	1,178,225	5,317,783
5.	Unrealized valuation increase (decrease)	5,528,573	1,645,771
6.	Total gain (loss) on disposals	5,501,592	9,836,567
7.	Deduct amounts received on disposals	68,140,455	199,749,511
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		850,974
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	519,510,553	490,332,921
12.	Total valuation allowance	(3,910,559)	(5,459,511)
13.	Subtotal (Line 11 plus Line 12)	515,599,994	484,873,410
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	515,599,994	484,873,410

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,635,940,793	3,210,456,317
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	176,207,619	177,584,840
	2.2 Additional investment made after acquisition	192,502,708	607,269,059
3.	Capitalized deferred interest and other		(2,152,108)
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	46,763,107	134,427,891
6.	Total gain (loss) on disposals	1,649,447	987,045
7.	Deduct amounts received on disposals	520,601,170	396,605,994
8.	Deduct amortization of premium and depreciation	35,746,187	74,242,041
9.	Total foreign exchange change in book/adjusted carrying value	(785,331)	
10.	Deduct current year's other than temporary impairment recognized	8,018,900	21,784,216
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,487,912,086	3,635,940,793
12.	Deduct total nonadmitted amounts	44,014,002	44,690,068
13.	Statement value at end of current period (Line 11 minus Line 12)	3,443,898,084	3,591,250,725

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	16,189,055,627	16,656,053,502
2.	Cost of bonds and stocks acquired	3,320,470,023	1,861,851,019
3.	Accrual of discount	11,776,868	22,296,091
4.	Unrealized valuation increase (decrease)	302,017,256	(371,853,268)
5.	Total gain (loss) on disposals	18,715,250	77,453,485
6.	Deduct consideration for bonds and stocks disposed of	929,851,524	1,996,691,920
7.	Deduct amortization of premium	30,754,165	34,343,335
8.	Total foreign exchange change in book/adjusted carrying value	(810,286)	352,169
9.	Deduct current year's other than temporary impairment recognized	3,090,035	26,062,116
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	18,877,529,014	16,189,055,627
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	18,877,529,014	16,189,055,627

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

		1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	Class 1 (a)	7,914,642,242	645,106,932	393,662,787	12,498,079	7,914,642,242	8,178,584,466		6,552,827,091
2.	Class 2 (a)	1,866,242,777	179,630,990	25,663,315	(1,127,296)	1,866,242,777	2,019,083,156		1,376,677,639
3.	Class 3 (a)	196,557,097	25,561,868	13,024,927	(9,427,308)	196,557,097	199,666,730		163,282,809
4.	Class 4 (a)	378,099,652	3,627,330	52,431,649	(5,979,725)	378,099,652	323,315,608		314,058,716
5.	Class 5 (a)	52,534,274	62,539	4,609,154	(6,206,701)	52,534,274	41,780,958		53,173,169
6.	Class 6 (a)	37,518,104	720,057	13,870,370	(1,331,880)	37,518,104	23,035,911		35,133,671
7.	Total Bonds	10,445,594,146	854,709,716	503,262,202	(11,574,831)	10,445,594,146	10,785,466,829		8,495,153,095
	PREFERRED STOCK								
8.	Class 1								
9.	Class 2	2,933,000			15,000	2,933,000	2,948,000		2,918,000
10.	Class 3	88,764			4	88,764	88,768		88,764
11.	Class 4								
12.	Class 5								
13.	Class 6								
14.	Total Preferred Stock	3,021,764			15,004	3,021,764	3,036,768		3,006,764
15.	Total Bonds and Preferred Stock	10,448,615,910	854,709,716	503,262,202	(11,559,827)	10,448,615,910	10,788,503,597		8,498,159,859

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 157,677,013 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	737,626,121	XXX	737,626,121	43,182	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	501,797,953	717,861,809
2.	Cost of short-term investments acquired	11,564,579,036	22,483,808,132
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	11,328,750,868	22,699,871,988
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	737,626,121	501,797,953
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	737,626,121	501,797,953

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(79,297,125)
2.	Cost Paid/(Consideration Received) on additions	259
3.	Unrealized Valuation increase/(decrease)	46,047,338
4.	Total gain (loss) on termination recognized	(699,703)
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	273,740
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(33,675,491)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(33,675,491)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				23,642,392
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(2,567,892)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	56,127,155			
	3.14 Section 1, Column 18, prior year	2,451,591	53,675,564	53,675,564	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	56,127,155			
	3.24 Section 1, Column 19, prior year	2,451,591	53,675,564	53,675,564	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				21,074,500
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				21,074,500

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
	Replication of commodiy backwardization index tied to total return swap	NA	25,000,000	24,780,796	31,407,441	05/30/2013	11/27/2013	Total Return Swap (Commodity Index)	(411,792)	(411,792)	912828-FL-9	Tys INTl IX Note	1	25,192,588	31,819,233
9999999 - Totals				24,780,796	31,407,441	XXX	XXX	XXX	(411,792)	(411,792)	XXX	XXX	XXX	25,192,588	31,819,233

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	9,999,998							2	9,999,998
2. Add: Opened or Acquired Transactions			1	24,780,796					1	24,780,796
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	2	9,999,998							2	9,999,998
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory			1	24,780,796					1	24,780,796

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(33,675,491)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	21,074,500	
3.	Total (Line 1 plus Line 2)		(12,600,991)
4.	Part D, Section 1, Column 5	82,235,051	
5.	Part D, Section 1, Column 6	(94,836,043)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	854,667	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		854,667
10.	Part D, Section 1, Column 8	98,004,539	
11.	Part D, Section 1, Column 9	(97,149,872)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	25,837,272	
14.	Part B, Section 1, Column 20	21,074,500	
15.	Part D, Section 1, Column 11	46,911,772	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
3300 SW Williston	Gainesville	Florida	01/01/1979		9,614,259		6,915,848	1,544,328
355 Maple Ave	Harleysville	Pennsylvania	12/03/2012		25,217,230		26,420,621	1,347,159
151, Hyatt Resort Dr, Rogers Road	San Antonio	Texas	02/24/2011		11,635,185		58,120,693	763,676
280 Plaza N High St	Columbus	Ohio	01/01/1996		26,900,342		22,485,039	756,676
1100 Walnut St Garage	Des Monies	Iowa	04/30/2001		6,149,421		6,136,340	732,785
215 N. Front St	Columbus	Ohio	01/01/1998		19,235,485		16,683,726	284,338
Delaware Bank, Land with Building	Lewis Center	Ohio	01/01/1998		2,112,085		1,654,736	270,561
1100 Locust	Des Moines	Iowa	04/30/2001		152,079,135		94,089,602	190,261
1000 Market NE	Canton	Ohio	01/01/1981		22,393,959		11,099,939	185,340
Data Center North	Lewis Center	Ohio	06/30/1986		63,337,721		33,531,728	182,021
Plaza 3 and Atrium	Columbus	Ohio	01/01/1989		116,600,880		63,366,094	169,223
1200 Mulberry	Des Moines	Iowa	06/01/2007		4,023,873		4,257,674	150,000
1000 Nationwide	Harrisburg	Pennsylvania	01/01/1980		17,998,914		6,253,882	12,732
1200 Locust	Des Moines	Iowa	12/30/2001		1,983,400		45,346,266	10,221
204 12th Street	Des Moines	Iowa	02/08/2008		2,615,396		4,967,141	477
Other Aggregates							1,033,397	146,652
0199999. Acquired by Purchase					481,897,285		402,362,726	6,746,450
9201 Columbus Pike (23 & Powell Bldg)	Lewis Center	Ohio	01/01/2002		9,274,207		797,951	(853)
New Albany Land, lot 45	New Albany	Ohio	01/01/1989		10,903,237		92,936,638	(8,449)
Hickory St. Garage	Columbus	Ohio	01/01/1981				6,012,325	(10,518)
1300 Locust Street	Des Moines	Iowa	01/01/1987		2,544,421		412,778	(66,050)
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus	Ohio	12/31/2010		14,471,037		79,806,927	(258,163)
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft	Lewis Center	Ohio	03/18/2011				18,306,261	(330,118)
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale	Arizona	01/01/1998		4,300,363	15,887,221	15,546,512	(1,347,485)
0299999. Acquired by Internal Transfer					41,493,265	15,887,221	213,819,392	(2,021,636)
0399999 - Totals					523,390,550	15,887,221	616,182,118	4,724,814

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1101844	CHARLOTTE	NC		06/06/2012	10.500		2,303,563	
00-1101845	TAMPA	FL		08/31/2012	12.000		6,386,986	
00-1101925	AUSTIN	TX		10/17/2012	12.500		3,826,486	
99-0000008	HOUSTON	TX		04/23/2013	12.500	10,091,500		80,000,000
0699999. Mortgages in good standing - Mezzanine Loans						10,091,500	12,517,035	80,000,000
0899999. Total Mortgages in good standing						10,091,500	12,517,035	80,000,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						10,091,500	12,517,035	80,000,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
00-1001328	MILFORD	OH		08/29/2003	05/23/2013	1,546,417							1,520,167	1,530,738			
00-1100045	RANCHO BERNARDO	CA		07/24/2003	05/15/2013	1,165,239							1,145,766	1,153,611			
00-1100064	SAN MATEO	CA		08/06/2003	06/03/2013	772,053							758,890	764,191			
00-1100073	SAN FRANCISCO	CA		08/06/2003	06/04/2013	765,279							751,899	757,285			
00-1100512	MESA	AZ		08/24/2004	04/08/2013	2,243,173							2,238,842	2,238,842			
00-1101770	GRAPEVINE	TX		07/01/2011	04/19/2013	5,142,006				53,691	53,691		5,208,065	5,208,065			
0199999. Mortgages closed by repayment						11,634,166				53,691	53,691		11,623,629	11,652,730			
00-1000038	VISTA	CA		08/31/2000		770,665							18,056	18,056			
00-1000192	SHAKER HEIGHTS	OH		05/15/2000		250,000							50,000	50,000			
00-1000267	RICHMOND	VA		11/14/2000		366,677							28,489	28,489			
00-1000391	BROOKLYN	OH		01/11/2001		3,040,576							67,097	67,097			
00-1000449	EAST MEADOW	NY		12/29/2000		3,572,494							39,028	39,028			
00-1000450	MIDLAND PARK	NJ		12/29/2000		3,414,404							37,301	37,301			
00-1000508	PLANO	TX		03/06/2001		1,491,253							123,694	123,694			
00-1000570	WEST PALM BEACH	FL		06/20/2001		691,688							43,394	43,394			
00-1000714	CLOSTER	NJ		11/08/2001		1,591,722							31,526	31,526			
00-1000791	MILWAUKEE	WI		12/17/2001		596,319							16,188	16,188			
00-1000804	DAVENPORT	IA		02/14/2002		1,896,584							37,448	37,448			
00-1000869	CINCINNATI	OH		03/13/2002		267,100							11,750	11,750			
00-1000926	MARIETTA	GA		12/23/2002		1,323,935							13,200	13,200			
00-1000999	AURORA	CO		03/03/2004		2,448,200							11,373	11,373			
00-1001038	ITHACA	NY		10/01/2002		8,807,414							49,416	49,416			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		1,392,865							13,804	13,804			
00-1001090	MASON	OH		12/20/2002		7,958,818							52,586	52,586			
00-1001152	DALLAS	TX		12/20/2002		3,325,791							27,701	27,701			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
00-1001164	CHESTERFIELD	VA		11/20/2002		4,978,943							34,173	34,173			
00-1001203	NILES	IL		12/30/2002		2,508,618							16,710	16,710			
00-1001310	SOLON	OH		04/28/2003		912,867							37,033	37,033			
00-1002016	OBETZ	OH		03/31/2003		3,050,000							17,362	17,362			
00-1100034	WARWICK	RI		05/30/2003		4,602,137							441,613	441,613			
00-1100074	SAN DIEGO	CA		08/07/2003		771,126							7,986	7,986			
00-1100106	WINTERPARK	FL		01/29/2004		3,024,473							69,060	69,060			
00-1100107	WINTERPARK	FL		11/24/2004		2,611,319							56,677	56,677			
00-1100109	MILFORD	OH		09/23/2003		527,660							19,997	19,997			
00-1100112	JUPITER	FL		11/26/2003		2,567,581							15,818	15,818			
00-1100159	WOODLAWN	MD		02/27/2004		1,187,813							11,495	11,495			
00-1100217	LAS VEGAS	NV		12/30/2003		1,711,979							16,201	16,201			
00-1100220	RENTON	WA		01/14/2004		4,281,165							26,496	26,496			
00-1100225	EDGEWATER	NJ		12/17/2003		5,854,453							25,111	25,111			
00-1100230	LAKE OSWEGO	OR		01/14/2004		1,712,466							10,598	10,598			
00-1100243	ALBUQUERQUE	NM		01/29/2004		790,249							7,681	7,681			
00-1100245	INDIANAPOLIS	IN		12/23/2003		2,630,705							16,493	16,493			
00-1100246	INDIANAPOLIS	IN		12/29/2003		5,261,410							32,986	32,986			
00-1100266	CLARKSVILLE	IN		03/25/2004		7,178,244							144,840	144,840			
00-1100267	LEXINGTON	KY		12/15/2003		1,600,688							14,893	14,893			
00-1100270	NEW BEDFORD	MA		12/03/2003		3,252,269							20,036	20,036			
00-1100291	TROY	MI		02/06/2004		2,036,981							40,073	40,073			
00-1100565	MEMPHIS	TN		11/24/2004		1,325,279							9,018	9,018			
00-1100583	BOSTON	MA		09/27/2004		4,103,747							35,377	35,377			
00-1100597	MENTOR	OH		11/18/2004		797,489							11,947	11,947			
00-1100678	MOKENA	IL		11/22/2004		1,624,181							14,794	14,794			
00-1100682	MENLO PARK	CA		07/10/2006		3,170,603							39,439	39,439			
00-1100696	KANSAS CITY	MO		11/22/2004		1,617,212							16,908	16,908			
00-1100733	WEST VAIL	CO		03/24/2005		2,181,227							12,928	12,928			
00-1100740	TAMPA	FL		02/25/2005		1,477,538							21,297	21,297			
00-1100762	BEAVERTON	OR		06/21/2005		4,381,246							25,709	25,709			
00-1100770	KANSAS CITY	MO		03/28/2005		912,679							13,295	13,295			
00-1100828	VARIOUS CITIES	TN		07/08/2005		3,887,524							54,517	54,517			
00-1100844	ORLAND PARK	IL		07/22/2005		744,803							10,641	10,641			
00-1100865	ANN ARBOR	MI		07/20/2005		3,308,893							28,960	28,960			
00-1100879	SALT LAKE CITY	UT		10/28/2005		1,670,803							14,225	14,225			
00-1100904	DENVER	CO		08/29/2005		2,481,814							21,820	21,820			
00-1100905	AUSTIN	TX		07/07/2005		1,446,868							6,147	6,147			
00-1100925	PLANO	TX		09/15/2005		6,983,635							25,134	25,134			
00-1100927	ANN ARBOR	MI		08/09/2005		1,747,894							10,548	10,548			
00-1100934	CARMEL	IN		10/13/2005		1,323,347							53,466	53,466			
00-1100947	ELDERSBURG	MD		08/31/2005		1,825,929							15,835	15,835			
00-1100952	KANSAS CITY	KS		08/18/2005		3,179,764							28,148	28,148			
00-1100958	JANESVILLE	WI		11/01/2005		760,931							10,372	10,372			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,162,842							10,101	10,101			
00-1100989	BRIDGETON	MO		10/13/2005		992,174							13,415	13,415			
00-1100993	TALLAHASSEE	FL		10/11/2005		6,623,937		57,057			57,057		48,889	48,889			
00-1100998	OXNARD	CA		10/11/2005		920,379							7,782	7,782			
00-1101004	REDLANDS	CA		10/18/2005		1,674,534							14,116	14,116			
00-1101012	LEXINGTON	KY		11/30/2005		1,895,068							26,297	26,297			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		4,688,781							21,933	21,933			
00-1101391	JACKSONVILLE	FL		05/01/2007		7,598,863							26,474	26,474			
00-1101437	STAMFORD	CT		03/01/2007		13,303,447							316,974	316,974			
00-1101520	FT. MYERS	FL		08/09/2007		8,622,263							178,663	178,663			
00-1101628	FORTH WORTH	TX		11/21/2007		1,752,785								(1,006,653)		(1,006,653)	(1,006,653)
00-1101655	LOS ANGELES	CA		10/30/2008		451,959							34,657	34,657			
00-1101667	AUSTELL	GA		11/05/2009		667,314							85,476	85,476			
00-1101798	CORVALLIS	OR		11/16/2011		4,093,903							2,602	2,602			
00-1101824	BURLINGTON	KY		08/06/2012		6,380,436							137,141	137,141			
00-1101892	LINCOLN	NE		07/13/2012		1,187,613							9,450	9,450			
03-0307261	GAINESVILLE	FL		08/11/1995		1,400,499							25,712	25,712			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
03-0312086	TALLAHASSEE	FL		09/22/1999		4,591,308		971			971		48,772	48,772			
0299999. Mortgages with partial repayments						225,221,164		58,028			58,028		3,244,361	2,237,708		(1,006,653)	(1,006,653)
0599999 - Totals						236,855,329		58,028		53,691	111,719		14,867,990	13,890,438		(1,006,653)	(1,006,653)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
	Ashmore Emerging Markets Corporate High Yield Fund Ltd.	London	England			05/10/2011			40,000,000			
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH	KPP III Management LLC		12/29/2006	2		92,275		5,313,745	15.640
	GSO Capital Opportunities Fund II LP								5,921,178		42,299,449	2.000
	Kayne Anderson Mezzanine Partners (QP) L.P.					08/31/2010			1,034,259		3,486,387	0.170
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	New York Life Investment		10/31/2007	2		160,854			2.500
	Newstone Capital Partners II, LP					12/29/2010			1,413,633		14,134,647	0.040
	Newstone Capital Partners, LP	Los Angeles	CA	Newstone Partners, LP		05/31/2007			6,086			1.730
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN	Northstar CapitalPartners L.P		02/12/2008			873,617		1,342,296	4.430
	Prudential Capital Partners II, LP	Chicago	IL	Stetson Street Partners, L.P.		04/28/2005	2		85,994		640,065	1.290
	Prudential Capital Partners III, LP	Chicago	IL	Prudential Capital Partner, LP		10/15/2008			98,485		1,066,426	1.760
	Yukon Capital Partners, LP	Wilmington	DE	Yukon Partners, LLC		06/15/2011			(485,342)		6,835,178	16.800
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									49,201,039		75,118,193	XXX
	1492 Capital LLC	Columbus	OH			07/23/2008			5,095,479			100.000
1499999. Joint Venture Interests - Other Fixed Income - Affiliated									5,095,479			XXX
	Actera Partners L.P.								548,780			
	Actis Global 4 LP					12/15/2011			431,024			1.360
	Advent Central & Eastern Europe IV, LP							3,010,901				
	Affinity Asia Pacific Fund II L.P.							27,868				
	Affinity Asia Pacific Fund III							15,461,609				
	AIF Capital Asia III LP							6,638,686				
	AIF Capital Telecom Infrastructure Ltd							3,019,420				
	Apax Europe VII								464,100			
	ArcLight Energy Partners V, LP								2,089,666		18,149,200	0.910
	BCV Investments S.C.A.							9,939,606				44.430
	CA Hire Co-Investment, L.P.							8,113,623				
	Carlyle Japan International Partners II, L.P.							1,941,900				
	CHAMP II Worldwide, L.P.							2,950,432				
	Comvest Investment Partners IV, LP					07/29/2011			1,361,015		19,894,796	5.200
	CVC European Equity Partners IV L.P.							4,076,106				
	CVC IV Tandem Fund							15,834,768				
	EnCap Energy Capital Fund IX LP							1,584,774			20,081,893	0.510
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	EnCap Equity fund VII, LP		09/28/2007	3		260,915		3,739,388	1.560
	EnCap Energy Capital Fund VIII Co-Investors LP					12/08/2011			2,488,495		2,143,887	1.090
	EnCap Energy Capital Fund VIII LP					12/15/2010			2,304,221		11,280,944	0.010
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrun Partners V LP		12/01/2007	3		35,789		1,324,263	2.450
	Energy Spectrum VI, L.P.					02/28/2011			355,281		23,828,538	3.000
	Fourth Cinven							36,620,511				
	Fox Paine Capital Fund II, LP	Foster City	CA	Fox Paine Capital International GP, LP		12/31/2000	3		10,029		2,421,477	0.870
	Global Infrastructure Partners	New York	NY	Global Infrastructure		12/14/2007			168,213		3,748,947	
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	HarborVest Partners VI - Buyout Partnership Associates LLC		12/31/2000	1		7,500		75,000	0.140
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	HarborVest Partners VI - Partnership Associates LLC		12/31/2000	1		8,750		78,750	0.130
	Highland Capital Partners VII, LP	Lexington	MA	Highland Capital Partners		10/28/2005	1		137,500		250,000	0.630
	Lovell Minnick Equity Partners III LP	El Segundo	CA			09/26/2008			122,008		4,517,617	6.200
	Nationwide Alternative Investments LLC	Columbus	OH	Nationwide Alternative Investment LLC		06/30/2007			4,834,632		22,267,029	100.000
	Nationwide Private Equity Fund, LLC	Columbus	OH	Nationwide Private Equity Fund LLC		10/14/2004	3		7,527,750		155,910,542	100.000
	Navis Asia Fund V, L.P.							12,721,507				
	NCT Ventures Fund I LP	Columbus	OH	NCT GP I		06/20/2008			122,451		213,413	25.450
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA	Fox Paine Capital Fund III GP, LP		08/15/2006	3		2,888,154		1,225,786	1.200
	Reservoir Venture Partners II, LP	Worthington	OH	Emerging Technology Ventures, L.P.		10/27/2006	1		200,000		458,943	14.940
	Ripley Cable Holdings I, L.P.							5,646,587				
	Silver Lake Partners II, LP	Menlo Park	CA	Silver Lake Technology Associates II, LLC		07/28/2004	3		54,884		1,625,112	0.420
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Technology Associates III, LP		12/19/2006	3		229,566		7,683,937	0.440
	TL Holdings Co-Invest, L.P.							8,242,302				
	Trident IV, LP	Greenwich	CT	Trident IV, LP		05/21/2007	3		1,034,498			1.970
	Trident V, LP	Greenwich	CT			12/20/2010			1,525,468		7,138,249	0.420
	UC Stand-By Facility 2, L.P.							1,395,423				
	Unison Capital Partners II (F), L.P.							2,033,329				
1599999. Joint Venture Interests - Common Stock - Unaffiliated								139,259,352	29,210,689		308,057,711	XXX
	Bay Area Historic 2011 Fund								146,669		1,168,661	
	Cville Operations Hub, LLC					05/21/2013		388,581			2,966,419	50.000
	Park 288 Industrial LLC	Houston	TX	Transwestern Commercial Services, LLC		04/03/2007			95,000			95.000
	Winston Factory Lofts II					04/30/2013		283,088			2,794,912	99.990

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
1799999. Joint Venture Interests - Real Estate - Unaffiliated								671,669	241,669		6,929,992	XXX
	BCCS Investment Fund,LLC	Boston	MA	BCCS, LLC		02/21/2008			256,539		780,518	100.000
	ELH Investment Fund LLC	Washington	Washington, D.C	ELH Investment Fund, LLC		02/29/2008			326,875		1,174,877	100.000
	Nationwide Realty Investors, LLC	Columbus	OH	Nationwide Realty Investors, LLC		12/31/2000			1,800,000			95.000
	NW REI, LLC	Columbus	OH	NW REI, LLC		02/08/2008			32,025,411			100.000
	The Leaguers Investment Fund LLC	Newark	NJ	The Leaguers Investment Fund, LLC		01/17/2008			466,200		1,545,327	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									34,875,025		3,500,722	XXX
	Arden Strategic Investment Fund								780,000			
	Ashmore Local Currency Debt Fund					05/10/2011			25,000,000			
	Wellington Emerging Local Currency Fund					05/02/2011			15,000,000			
	NWI Emerging Markets Fixed Income Fund, LP					04/30/2013		15,000,000				0.750
	Western Asset Macro Opportunities Direct Feeder Fund, LLC							20,000,000				
1999999. Joint Venture Interests - Other - Unaffiliated								35,000,000	40,780,000			XXX
	OYS Fund LLC					04/01/2011			10,000,000			100.000
2099999. Joint Venture Interests - Other - Affiliated									10,000,000			XXX
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH			12/31/2010			2,179,331			100.000
2699999. Non-collateral Loans - Affiliated									2,179,331			XXX
	NTCIF-2011 LLC								1,496,728			50.000
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,496,728			XXX
	Hudson Housing Tax Credit Fund LII LLC					06/30/2011			2,739,015			49.990
	Nationwide Affordable Housing Fund 35	Independence	OH	Red Stone Equity Partners, LLC		01/23/2008			88,550		4,559,168	99.990
	Nationwide Affordable Housing Fund 36	Columbus	OH	Apollo Housing Capital		03/14/2008			194,000		1,905,228	99.990
	Nationwide Affordable Housing Fund 46					09/15/2011			4,192,353			49.990
	Nationwide Affordable Housing Fund XXI	Columbus	OH	Apollo Housing Capital		01/07/2005			(58,600)		58,600	99.990
	Ohio Equity Fund II LLC					09/09/2011			5,006,574			50.000
	WNC Institutional Tax Credit Fund 36	Irvine	CA			08/25/2011			1,131,352			50.000
	WNC Institutional Tax Credit Fund NW 2012 Federal, LLC								5,444,248		13,399,886	50.000
	WNC Institutional Tax Credit Fund NW 2013, LLC					05/31/2013		1,259,598			7,390,402	100.000
	WNC Institutional Tax Credit Fund XXIV	Irvine	CA	WNC Advisors, LLC		02/14/2007			124,000			99.990
	WNC Institutional Tax Credit Fund XXVII	Irvine	CA	WNC Advisors, LLC		01/23/2008			62,000			99.990
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								1,259,598	18,923,492		27,313,284	XXX
	Mayberry Solar, LLC		NC			08/15/2011			499,256		893,996	100.000
	Nationwide Affordable Housing Fund IX	Columbus	OH	Apollo Housing Capital		05/01/2003		17,000				99.990
3399999. State Low Income Housing Tax Credit - Unaffiliated								17,000	499,256		893,996	XXX
3999999. Total - Unaffiliated								176,207,619	140,352,873		418,313,176	XXX
4099999. Total - Affiliated									52,149,835		3,500,722	XXX
4199999 - Totals								176,207,619	192,502,708		421,813,898	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH		12/29/2006		11,207,258	(174,022)				(174,022)							437,894
	GSO Capital Opportunities Fund II LP							(1,059,964)				(1,059,964)			5,207,536				2,859,100

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Kayne Anderson Mezzanine Partners (QP) L.P.				08/31/2010			(249,444)				(249,444)			1,274,644				1,258,227
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY		10/31/2007		14,477,334	164,225				164,225			2,811,153				
	Newstone Capital Partners II, LP				12/29/2010										8,704				287,277
	Newstone Capital Partners, LP	Los Angeles	CA		05/31/2007		11,392,198	85,433				85,433			1,051,959				340,524
	Northstar Mezzanine Partners III	Minneapolis	MN		10/01/2002		4,884,234	(1,203,504)				(1,203,504)			111,892				
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN		02/12/2008		5,930,714	(333,348)				(333,348)			1,634,541				763,235
	Prudential Capital Partners II, LP	Chicago	IL		04/28/2005		8,667,500	152,719				152,719			389,814				126,600
	Prudential Capital Partners III, LP	Chicago	IL		10/15/2008		1,625,317	163,231				163,231			473,495				365,759
	Yukon Capital Partners, LP	Wilmington	DE		06/15/2011			1,208,336				1,208,336			3,379,293				1,487,127
	ZAIS MATRIX V-B LP	Red Bank	NJ		11/17/2006		5,648,126	(72)				(72)			6,323				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							63,832,681	(1,246,410)				(1,246,410)			16,349,354				7,925,743
	1492 Capital LLC	Columbus	OH		07/23/2008		24,739,500	6,276,241		8,018,900		(1,742,659)							3,091,633
1499999. Joint Venture Interests - Other Fixed Income - Affiliated							24,739,500	6,276,241		8,018,900		(1,742,659)							3,091,633
	Actis Global 4 LP				12/15/2011			192,121				192,121			3,582				
	Apax Europe VII							(25,235)				(25,235)			1,779,403				28,111
	ArcLight Energy Partners V, LP							582,465				582,465			564,946				9,367
	Austin Ventures VII, LP	Austin	TX		12/31/2000		2,757,814	394,767				394,767			303,030				
	CA Hire Co-Investment, L.P.							15,670				15,670							2,393,179
	CCMP Generac Co-Invest, L.P.							(4,944,240)				(4,944,240)			4,651,827				10,836,485
	Comvest Investment Partners IV, LP				07/29/2011			1,098,943				1,098,943			3,096,455				6,921,387
	Crossroads 1997 Buy Out Mezzanine I, LP	Farmington	CT		12/31/2000		864,156	(29,397)				(29,397)			195,250				
	Crossroads 1997 European Private Equity I, LP	Farmington	CT		12/31/2000		636,616	(176,658)				(176,658)			185,624				
	Crossroads 1997 Venture Capital I, LP	Farmington	CT		12/31/2000		5,773,787	(320,358)				(320,358)			213,793				
	CVC European Equity Partners IV L.P.							305,953				305,953			(5,199,744)				5,522,925
	CVC IV Tandem Fund							183,917				183,917			(3,731,483)				4,667,380
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX		09/28/2007		9,468,811								633,974				1,036,854
	EnCap Energy Capital Fund VIII LP				12/15/2010			234,576				234,576			3,550				77,625
	Energy Spectrum Partners V, LP	Dallas	TX		12/01/2007		8,356,330	321,486				321,486							342,543
	Fourth Cinven							(7,010,807)				(7,010,807)			214,417				1,824,628
	Global Infrastructure Partners	New York	NY		12/14/2007		16,983,756								1,126,930				1,879,748
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY		12/31/2000		823,863	4,947				4,947			79,900				17,164
	HarborVest Partners VI - Partnership Fund, LP	New York	NY		12/31/2000		1,891,544								153,921				13,398
	Highland Capital Partners VI, LP	Lexington	MA		10/22/2001		4,172,156	(134,010)				(134,010)			198,619				
	Highland Capital Partners VII, LP	Lexington	MA		10/28/2005		2,332,175								228,878				43,116
	Lovell Minnick Equity Partners III LP	El Segundo	CA		09/26/2008		(5,761)	2,513,590				2,513,590							174,515
	Macquarie Infrastructure Partners A/B, LP	New York	NY		02/08/2007		25,803,526	2,503,680				2,503,680							524,090
	Meritech Capital Partners II, LP	Palo Alto	CA		12/31/2000		2,317,725	119,399				119,399			146,431				75,099
	Meritech Capital Partners, LP	Palo Alto	CA		12/31/2000		1,972,939	13,569				13,569			283,416				
	Nationwide Alternative Investments LLC	Columbus	OH		06/30/2007		16,799,700	(2,871,022)				(2,871,022)			15,775,230				2,871,022
	Nationwide Private Equity Fund, LLC	Columbus	OH		10/14/2004		389,334,600	(21,083,591)				(21,083,591)			131,878,307				21,083,591
	Navis Asia Fund V, L.P.							2,076,331				2,076,331			78,153				190,667
	NCT Ventures Fund I LP	Columbus	OH		06/20/2008		2,315,196	(590,448)				(590,448)			660,077				1,158,790
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA		08/15/2006		5,726,786	641,384				641,384			636,051				
	Ripley Cable Holdings I, L.P.							(147,487)				(147,487)							2,864,585
	Silver Lake Partners II, LP	Menlo Park	CA		07/28/2004		10,640,308	38,606				38,606			763,112				408,873
	Silver Lake Partners III, LP	Menlo Park	CA		12/19/2006		12,452,779	(465,424)				(465,424)			625,890				170,314
	Stonehenge Opportunity Fund II, LP	Columbus	OH		10/28/2004		1,399,350	113,360				113,360			153,750				141,250
	TA X, LP	Boston	MA		05/27/2004		6,789,764	426,287				426,287			125,600				74,400
	Trident IV, LP	Greenwich	CT		05/21/2007		23,781,840	1,847,680				1,847,680			1,064,577				2,214,363
	Trident V, LP	Greenwich	CT		12/20/2010			182,411				182,411			257,687				
	Unison Capital Partners II (F), L.P.							(657,547)				(657,547)							2,346,440
1599999. Joint Venture Interests - Common Stock - Unaffiliated							553,389,760	(24,645,082)				(24,645,082)			157,151,153				69,911,909

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Nationwide Mutual Capital LLC	Columbus	OH		07/31/2002		12,002,653								12,647				
1699999. Joint Venture Interests - Common Stock - Affiliated							12,002,653								12,647				
	Artessa at Quarry Village, LLC	San Antonio	TX		03/07/2007		13,375,991												64,241
	Blue Vista Sponsor Equity Fund II, LLC	Chicago	IL		08/01/2007		2,020,258	164,575				164,575			387,371				1,468,961
	Bridgepoint Hospitality Holdings LLC	Columbus	OH		12/09/2005		2,683,897	(307,113)				(307,113)			400,429				484,172
	Columbus Downtown Housing Investment Fund LLC	Columbus	OH		09/22/2003		272,590								225,332				
	Community Reinvestment Partners, LP	Palm Beach Gardens	FL		11/09/2004		7,949,963	(194,684)				(194,684)			224,515				
	Crow Holdings Realty Partners V, L.P.	Dallas	SD		01/14/2008		2,076,996	1,011,603				1,011,603			316,457				1,242,211
	Hunt Commercial Realty Partners III LP (fka Capmark III)	horsham	PA		07/23/2007		6,779,656	1,895,445				1,895,445			286,782				
	Invesco Real Estate Fund II, L.P.	Dallas	TX		10/05/2007		2,815,206	669,960				669,960			11,960,000				
	Lakewood Oaks Apartments	Dallas	TX		11/02/2009		1,664,629												
	Legg Mason Real Estate Fund II	Los Angeles	CA		07/12/2005		23,374,092	(839,044)				(839,044)			500,000				
	Madrone Attached Homes	Folsom	CA		05/25/2005														
	Metropolitan Real Estate Partners V, L.P.	NY	NY		04/16/2007		8,590,516	2,000,737				2,000,737			2,296,082				
	Park 288 Industrial LLC	Houston	TX		04/03/2007		6,023,335	(685,861)				(685,861)			813,570				
	Ram Realty Partners II, LP	Palm Beach Gardens	FL		06/22/2007		10,182,723	973,356				973,356			3,638,799				
	Renascent Apartments, Ltd	San Antonio	TX		07/20/2007		5,397,271												
	RockBridge Hospitality Fund IV, L.P	Columbus	OH		11/09/2007		3,193,788	38,298				38,298			1,146,189				
	Rockbridge Real Estate Fund I	Columbus	OH		03/30/2000		954,845												
	Rockbridge Real Estate Fund II	Columbus	OH		07/07/2003		6,645,660	100,477				100,477			485,448				
	Rockbridge Real Estate Fund III LLC	Columbus	OH		06/12/2006		6,980,139	(141,609)				(141,609)			400,000				
	Urban America LP	New York	NY		12/28/2001		3,320,897	70,866				70,866							
	Urban America LP II	New York	NY		01/23/2007		4,954,899	(802,092)				(802,092)							
	US Industrial REIT II	Dallas	TX		03/31/2007		13,422,894	2,306,635				2,306,635							635,052
	Westport Capital Partners Fund II	Westport	CT		07/17/2008		12,487,943	1,413,505				1,413,505							
	Winston Factory Lofts II				04/30/2013														
	Wrightwood Capital High Yield Partners II	Chicago	IL		10/10/2008		2,604,115	562,035				562,035							
1799999. Joint Venture Interests - Real Estate - Unaffiliated							147,772,303	8,237,089				8,237,089			23,080,974				3,894,637
	NW REI, LLC	Columbus	OH		02/08/2008		22,279,338	(825,642)				(825,642)			1,377,895				851,285
	Town Lake of Coppell Apartments	Houston	TX		09/18/2007		6,287,548								500,000				
1899999. Joint Venture Interests - Real Estate - Affiliated							28,566,886	(825,642)				(825,642)			1,877,895				851,285
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ		05/31/2005		17,258,555	(32,982)				(32,982)			287,329				
2099999. Joint Venture Interests - Other - Affiliated							17,258,555	(32,982)				(32,982)			287,329				
	Colonial County Mutual Surplus Note	Austin	TX		08/31/2010														60,000
2299999. Surplus Debentures, etc - Affiliated																			60,000
	HC Investment Fund Loan																		383,799
2399999. Collateral Loans - Unaffiliated																			383,799
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH		12/31/2010										294,224,947				4,581,965
2699999. Non-collateral Loans - Affiliated															294,224,947				4,581,965
	Haxall View State Investor,LLC				06/10/2008														5,000
	Mayberry Solar, LLC		NC		08/15/2011														13,090
3399999. State Low Income Housing Tax Credit - Unaffiliated																			18,090
	City of Dayton Loan	Dayton	OH		02/04/2002		897,053								11,550				
	Harleysville Promissory Note																		486,378
	Harleysville Surplus Note														8,368,524				131,476
3799999. Any Other Class of Assets - Unaffiliated							897,053								8,380,074				617,854
3999999. Total - Unaffiliated							765,891,797	(17,654,403)				(17,654,403)			204,961,555				82,752,032
4099999. Total - Affiliated							82,567,594	5,417,617		8,018,900		(2,601,283)			296,402,818				8,584,883
4199999 - Totals							848,459,391	(12,236,786)		8,018,900		(20,255,686)			501,364,373				91,336,915

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
912810-RA-8	U S Treasury Inflation Index Nt 0.625%		06/25/2013	Goldman Sachs & Company		17,246,636	21,000,000	48,046	1
912828-UH-1	U S Treasury Inflation Index Nt 0.125%		06/25/2013	Deutsche Bank Securities		36,612,938	38,000,000	21,418	1
0599999. Subtotal - Bonds - U.S. Governments						53,859,574	59,000,000	69,464	XXX
388640-V9-2	Grapevine-Colleyville TX GO ISD Preref		05/17/2013	Tax Free Exchange		1,454,250	1,385,000	17,697	1FE
388640-W7-5	Grapevine-Colleyville TX GO ISD Unref		05/17/2013	Tax Free Exchange		3,271,422	3,115,000	39,803	1FE
64966K-WH-2	New York NY GO Preref Sub Ser E-1 5.00		04/05/2013	Tax Free Exchange		6,696,960	6,610,000	58,756	1FE
64966K-WL-3	New York NY GO Unref Sub Ser E-1 5.000		04/05/2013	Tax Free Exchange		40,211	40,000	356	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,462,843	11,150,000	116,612	XXX
01F032-67-4	FNCL 3.5 7/13 TBA 3.500% 07/01/43		06/21/2013	Nomura Securities Int'l Inc		202,000,000	200,000,000	272,222	1
254839-4X-8	ELH Investment Fund LLC Rev Charter Scho		06/01/2013	Interest Capitalization		46,249	46,249		3
57583R-GY-5	Massachusetts Dev Fin Agcy Rev CapAppBd-		04/01/2013	Interest Capitalization		43,181	43,181		2
57583R-P3-3	Massachusetts Dev Fin Agcy Rev Boston Co		06/01/2013	Interest Capitalization		29,855	29,855		2
3199999. Subtotal - Bonds - U.S. Special Revenues						202,119,285	200,119,285	272,222	XXX
000000-00-0	Nuveen Investments Inc Term Ln B First L		04/29/2013	Tax Free Exchange		901,597	901,597	130	4FE
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		06/24/2013	Interest Capitalization		24,087	24,087		6FE
02666Q-J7-9	American Honda Fin Corp Sr Nt 3.800% 0		06/27/2013	Various		5,206,560	5,000,000	53,833	1FE
03523T-BP-2	Anheuser-Busch InBev WldwdInc Sr Nt 2.		06/26/2013	RBC Dominion Securities		9,253,600	10,000,000	115,278	1FE
05072V-AG-8	Audio Visual Services Co 1st Lien TL Nt		05/13/2013	Tax Free Exchange		39,249	40,000	30	4FE
05348E-AQ-2	AvalonBay Communities Inc Sr Nt 2.950%		06/21/2013	Wells Fargo		6,120,048	6,600,000	54,624	2FE
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A 3		06/27/2013	Morgan Stanley & Co Inc		4,681,250	5,000,000	476	1FM
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 4 11.750%		06/18/2013	Tax Free Exchange		323,161	321,875	492	4FE
12527G-AA-1	CF Industries Inc Sr Nt 6.875% 05/01/1		06/21/2013	Sterne Agee		11,789,400	10,000,000	105,035	2FE
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt		04/24/2013	Bank of America BISD Dealer		5,970,000	6,000,000		2FE
151020-AE-4	Celgene Corp Sr Nt 3.950% 10/15/20		06/10/2013	Morgan Stanley & Co Inc		435,659	409,000	2,603	2FE
151020-AH-7	Celgene Corp Sr Nt 3.250% 08/15/22		06/26/2013	Credit Suisse First Boston		9,450,200	10,000,000	122,778	2FE
205887-BR-2	ConAgra Foods Inc Sr Nt 3.200% 01/25/2		06/27/2013	Goldman Sachs & Company		3,835,080	4,000,000	55,822	2FE
23336F-AA-1	Diversified Machine Inc Term Ln Nt 3 10		04/18/2013	Tax Free Exchange		34,902	35,588		4FE
25212F-AJ-6	Dex Media East LLC Delayed Draw TL B Nt		04/30/2013	Tax Free Exchange		92,350	262,955	122	6FE
25470D-AH-2	Discovery Communications Sr Nt 3.250%		06/24/2013	Credit Suisse First Boston		9,325,900	10,000,000	88,472	2FE
26441C-AK-1	Duke Energy Corp Sr Nt 2.100% 06/15/18		06/10/2013	Goldman Sachs & Company		4,994,550	5,000,000		2FE
26884T-AA-0	ERAC USA Finance Company Sr Nt 5.250%		06/06/2013	US Bancorp		8,055,320	7,000,000	71,458	2FE
29276J-AC-8	Energy Solutions LLC Term Ln B Nt 1 6.		06/28/2013	Tax Free Exchange		323,422	328,125		4FE
35671D-BF-1	Freeport-McMoran Copper & Gold Sr Nt 3		06/19/2013	Barclays Capital		4,822,650	5,000,000	46,069	2FE
36197X-AL-8	GS Mortgage Securiities Trust Ser 2013-G		05/16/2013	Goldman Sachs & Company		20,598,750	20,000,000	43,146	1FE
375558-AU-7	Gilead Sciences Inc Sr Nt 4.400% 12/01		06/21/2013	Various		5,499,898	5,027,000	13,063	2FE
404122-AN-3	HCA Inc Term Ln B4 Nt 1 3.444% 05/01/1		04/25/2013	Tax Free Exchange		732,083	742,727		3FE
44701P-AT-1	Huntsman International Inc Extended Term		05/28/2013	Tax Free Exchange		1,706,155	1,726,852	534	3FE
46640J-AS-6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		06/28/2013	Morgan/JP/Securities - Bonds		11,109,967	11,000,000	16,689	1FE
46640J-AV-9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		06/28/2013	Morgan/JP/Securities - Bonds		5,401,392	5,487,000	10,219	1FE
50076Q-AU-0	Kraft Foods Group Inc Sr Nt 5.375% 02/		06/27/2013	Citigroup		17,026,900	15,000,000	318,021	2FE
61762D-AU-5	Morgan Stanley BAML Tr Ser 2013-C9 Cl AA		06/27/2013	Morgan Stanley & Co Inc		7,099,684	7,394,000	546	1FE
61762M-BU-4	Morgan Stanley BAML Tr CMBS Ser 2013-C10		06/24/2013	Morgan Stanley & Co Inc		25,749,643	25,000,000	2,717	1FE
626717-AF-9	Murphy Oil Corp Sr Nt 3.700% 12/01/22		04/12/2013	Various		9,592,070	9,625,000	134,793	2FE
628530-BA-4	Mylan Inc Sr Nt 2.600% 06/24/18		06/24/2013	Sterne Agee		9,812,100	10,000,000	1,444	2FE
666807-BG-6	Northrop Grumman Corp Sr Nt 3.250% 08/		06/21/2013	Barclays Capital		9,428,000	10,000,000	23,472	2FE
674599-CE-3	Occidental Petroleum Corp Sr Nt 2.700%		06/20/2013	Morgan Stanley & Co Inc		8,358,930	9,000,000	87,750	1FE
718172-AV-1	Philip Morris Intl Inc Sr Nt 2.625% 03		06/27/2013	Citigroup		23,275,250	25,000,000	215,104	1FE
74160M-KU-5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		06/01/2013	Interest Capitalization		62,539	62,539		5FM
760759-AH-3	Republic Services Inc Co Gtd Nt 5.000%		06/07/2013	Deutsche Bank Securities		5,619,750	5,000,000	70,139	2FE
760761-AD-8	Republic Services Inc Co Gtd Nt 5.250%		06/07/2013	Deutsche Bank Securities		1,712,160	1,500,000	5,906	2FE
78412F-AL-8	SESI LLC Sr Nt 6.375% 05/01/19		06/19/2013	Citigroup		3,517,000	3,300,000	29,024	3FE
78412F-AP-9	SESI LLC Sr Nt 7.125% 12/15/21		06/17/2013	Various		14,316,250	13,000,000	147,448	3FE
785592-AA-4	Sabine Pass Liquefaction Sec Nt 5.625%		06/27/2013	Morgan Stanley & Co Inc		1,447,500	1,500,000	35,391	3FE
83416W-AA-1	Solar Star Funding LLC Sr Nt 5.375% 06		06/20/2013	Citigroup		20,000,000	20,000,000		2FE
863576-DG-6	Structured Asset Sec Corp RMBS Ser 2005-		06/12/2013	Barclays Capital		7,400,436	8,217,000	2,845	1FM
86357S-CE-4	Structured Asset Veh Sec Tr CDO Ser 2003		06/26/2013	No Broker			989,007		1
86358E-CL-8	Structured Asset Inv Ln Tr RMBS Ser 2003		06/26/2013	Morgan Stanley & Co Inc		8,934,741	9,798,208	2,152	1FM
90346Y-AB-5	US Shipping Corp Term Ln Nt 1 9.000% 0		06/19/2013	UBS Warburg London		2,005,000	2,000,000		4FE
90359@-AA-4	US Nursing Corporation Term Ln Tranche A		06/25/2013	General Electric (GECC)		574,584	574,584		6*
911312-AK-2	United Parcel Service Sr Nt 5.125% 04/		06/19/2013	Citigroup		5,339,220	4,600,000	54,353	1FE
001749-AA-8	American Money Mgmt Corp CLO Ser 2011-9A	R	06/11/2013	Various		12,268,870	12,000,000	37,900	1FE
03764H-AA-0	Apidos CDO CLO Ser 2013-14A Cl A 1.427	R	06/12/2013	Deutsche Bank Securities		25,000,000	25,000,000		1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
03764H-AC-6	Apidos CDO CLO Ser 2013-14A Cl B1 1.97	R	06/12/2013	Deutsche Bank Securities		5,000,000	5,000,000		1FE
04013J-AE-5	ARES CLO Ltd Inc CLO Ser 2011-16A Cl AR	R	06/11/2013	Various		11,994,289	12,000,000	11,287	1FE
04964R-AA-4	Atrium CDO Corp CLO Ser 10A Cl A 1.398	R	04/25/2013	Credit Suisse First Boston		24,962,500	25,000,000		1FE
04964R-AC-0	Atrium CDO Corp CLO Ser 10A Cl B1 1.92	R	04/25/2013	Credit Suisse First Boston		16,800,000	16,800,000		1FE
11042B-AA-0	British Airways Plc PTC 5.625% 06/20/2	F	06/25/2013	Citigroup		9,000,000	9,000,000		2FE
24820R-AB-4	StatoilHydro ASA Sr Nt 6.500% 12/21/23	F	06/26/2013	Citigroup		11,974,700	10,000,000	18,056	1FE
363203-AA-8	Gale Force CLO Ltd CLO Ser 2005-1A 0.5	R	06/11/2013	Various		206,002	206,286	88	1FE
40536R-AA-7	Halcyon Structured Asset Mgmt CLO Ser 20	R	06/11/2013	Various		12,746,683	13,014,267	8,550	1FE
53225V-AC-3	Lightpoint CLO Ltd CLO Ser 2006-5A Cl A1	R	06/11/2013	Various		11,861,740	12,000,000	6,126	1FE
67104C-AA-5	Oak Hill Credit Partners CLO Ser 2013-8A	R	04/17/2013	Bank of America BISD Dealer		14,500,000	14,500,000		1FE
67104C-AB-3	Oak Hill Credit Partners CLO Ser 2013-8A	R	04/17/2013	Bank of America BISD Dealer		10,000,000	10,000,000		1FE
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	06/24/2013	Interest Capitalization		16,853	16,853		6FE
74041N-AA-3	Preferred Term Sec XII ABS Sec Nt 0.97	F	06/06/2013	Morgan/JP/Securities - Bonds		8,801,688	10,203,673	21,668	1FE
74041U-AA-7	Preferred Term Sec ABS XIV Sec Nt 0.75	R	06/14/2013	Bank of America BISD Dealer		4,616,528	5,862,258	10,645	1AM
74042E-AA-2	Preferred Term Sec Ltd ABS XVII Sr Nt Se	F	04/17/2013	Citigroup		12,592,237	16,460,441	8,707	1AM
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-	R	04/17/2013	Citigroup		7,313,631	9,591,648	5,204	1AM
74042M-AE-6	Preferred Term Sec Ltd ABS Mezz Nt Cl B-	R	06/24/2013	Interest Capitalization		12,183	12,183		6FE
G8038#-AK-4	Serco Group plc Sr Nt Ser A 2.920% 05/	F	05/14/2013	Barclays Capital		10,000,000	10,000,000		2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						521,666,891	528,134,753	2,060,209	XXX
8399997. Total - Bonds - Part 3						789,108,593	798,404,038	2,518,507	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						789,108,593	798,404,038	2,518,507	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
23311P-10-0	DCP Midstream Partners LP Com		05/03/2013	Instinet Villanova	57,700.000	2,783,934			L
464287-18-4	Ishares China Large-Cap Com (ETF)		05/13/2013	TJM Capital	350,000.000	12,943,290			L
494550-10-6	Kinder Morgan Energy - LP Com		05/03/2013	Tax Free Exchange	11,726.910	994,839			L
570759-10-0	Markwest Energy Partners LP Com		06/28/2013	Direct	67,873.000	4,411,745			L
000000-00-0	NewPage Corp Com		04/01/2013	Taxable Exchange	120,000.000	13,500,000			U
78462F-10-3	SPDR S&P 500 ETF Trust		06/24/2013	TJM Capital	175,000.000	27,886,670			L
97717W-85-1	WisdomTree Investments Inc Japan Hedged		06/24/2013	TJM Capital	250,000.000	11,214,977			L
74734M-10-9	QIHOO 360 Technology Co Ltd ADR - Com	R	06/17/2013	Merrill Lynch	4,264.000	186,976			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						73,922,431	XXX		XXX
63867N-16-6	Nationwide Dest 2055-INST Svc Cl (Seed)		06/25/2013	Direct	2.250	25			L
63867N-17-4	Nationwide Dest 2055-INST Cl (Seed)		06/25/2013	Direct	272.050	3,074			L
63867N-18-2	Nationwide Dest 2055-R2 (Seed)		06/25/2013	Direct	0.960	11			L
63867N-19-0	Nationwide Dest 2055-R1 (Seed)		06/25/2013	Direct	0.580	7			L
63867N-21-6	Nationwide Dest 2055-C (Seed)		06/25/2013	Direct	0.670	8			L
63867N-22-4	Nationwide Dest 2055-A (Seed)		06/25/2013	Direct	1.590	18			L
63867N-23-2	Nationwide US Sm Cap Value Fd Cl I (Seed		06/21/2013	Direct	0.640	8			L
63867N-27-3	Nationwide Intl Value Fd Cl I (Seed)		06/21/2013	Direct	26.280	159			L
63867N-29-9	Nationwide Intl Value Fd Cl C (Seed)		06/21/2013	Direct	1.240	7			L
63867N-38-0	Nationwide Dest 2050-Ins (Seed)		06/25/2013	Direct	4.440	39			L
63867N-40-6	Nationwide Dest 2010-R2 (Seed)		06/25/2013	Direct	0.070	1			L
63867N-41-4	Nationwide Dest 2050-R2 (Seed)		06/25/2013	Direct	0.130	1			L
63867N-42-2	Nationwide Dest 2050-R1 (Seed)		06/25/2013	Direct	0.040				L
63867N-45-5	Nationwide Dest 2045-INS (Seed)		06/25/2013	Direct	3.070	28			L
63867N-47-1	Nationwide Dest 2045-R2 (Seed)		06/25/2013	Direct	0.140	1			L
63867N-48-9	Nationwide Dest 2045-R1 (Seed)		06/25/2013	Direct	0.070	1			L
63867N-50-5	Nationwide Dest 2010-INS SVC (Seed)		06/25/2013	Direct	1,140.870	10,027			L
63867N-52-1	Nationwide Dest 2040-INS (Seed)		06/25/2013	Direct	4.300	40			L
63867N-54-7	Nationwide Dest 2040-R2 (Seed)		06/25/2013	Direct	0.140	1			L
63867N-55-4	Nationwide Dest 2040-R1 (Seed)		06/25/2013	Direct	0.070	1			L
63867N-58-8	Nationwide Dest 2035-INS (Seed)		06/25/2013	Direct	4.170	40			L
63867N-60-4	Nationwide Dest 2010-INS (Seed)		06/25/2013	Direct	3.600	31			L
63867N-61-2	Nationwide Dest 2035-R2 (Seed)		06/25/2013	Direct	0.130	1			L
63867N-62-0	Nationwide Dest 2035-R1 (Seed)		06/25/2013	Direct	0.070	1			L
63867N-65-3	Nationwide Dest 2030-INS (Seed)		06/25/2013	Direct	4.000	38			L
63867N-67-9	Nationwide Dest 2030-R2 (Seed)		06/25/2013	Direct	0.120	1			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
63867N-68-7	Nationwide Dest 2030-R1 (Seed)		06/25/2013	Direct	0.060	1			L
63867N-72-9	Nationwide Dest 2025-INS (Seed)		06/25/2013	Direct	3.960	37			L
63867N-74-5	Nationwide Dest 2025-R2 (Seed)		06/25/2013	Direct	0.110	1			L
63867N-75-2	Nationwide Dest 2025-R1 (Seed)		06/25/2013	Direct	0.070	1			L
63867N-78-6	Nationwide Dest 2020-INS (Seed)		06/25/2013	Direct	4.140	39			L
63867N-81-0	Nationwide Dest 2020-R2 (Seed)		06/25/2013	Direct	0.140	1			L
63867N-82-8	Nationwide Dest 2020-R1 (Seed)		06/25/2013	Direct	0.090	1			L
63867N-87-7	Nationwide Dest 2015-R2 (Seed)		06/25/2013	Direct	0.080	1			L
63867N-88-5	Nationwide Dest 2015-R1 (Seed)		06/25/2013	Direct	0.050				L
63867R-50-6	Nationwide Bd Fd-R (Seed)		06/28/2013	Direct	0.840	8			L
63867R-61-3	Nationwide Fd-R (Seed)		06/21/2013	Direct	0.180	3			L
63867R-66-2	Nationwide Enhanced Inc Fd-Inst (Seed)		06/28/2013	Direct	2.130	19			L
63867R-68-8	Nationwide Enhanced Inc-R (Seed)		06/28/2013	Direct	0.080	1			L
63867T-87-4	Nationwide Intl Index Fd-R (Seed)		06/21/2013	Direct	0.990	7			L
63867U-79-8	Nationwide Mid Cap Mkt Index-R (Seed)		06/21/2013	Direct	0.060	1			L
63867V-12-7	Nationwide High Yield Bd Fd Inst (Seed)		06/28/2013	Direct	24.620	156			L
63867V-14-3	Nationwide High Yield Bd Fd Cl A (Seed)		06/28/2013	Direct	0.270	2			L
63867V-87-9	Nationwide Small Cap Index-R (Seed)		06/21/2013	Direct	0.020				L
638686-64-2	Nationwide Var Ins Tr Small Cap Index Cl		05/01/2013	Direct	892.860	10,000			L
638686-67-5	Nationwide Var Ins Tr S&P 500 Index Cl I		05/01/2013	Direct	903.340	10,000			L
638686-68-3	Nationwide Var Ins Tr S&P 500 Index Cl I		05/01/2013	Direct	903.340	10,000			L
63868B-40-1	Nationwide Bond Fund Inst (Seed)		06/28/2013	Direct	8.230	83			L
63868B-50-0	Nationwide Core Plus Bd Fd Cl A (Seed)		06/28/2013	Direct	957.410	10,052			L
63868B-60-9	Nationwide Core Plus Bd Fd Cl IS (Seed)		06/28/2013	Direct	957.880	10,057			L
63868B-70-8	Nationwide Core Plus Bd Fd Cl I (Seed)		06/28/2013	Direct	9.600	101			L
63868M-26-6	Nationwide Var Ins Tr Inv Dest Gr IncFd		04/30/2013	Direct	500,000.000	5,000,000			L
63868M-27-4	Nationwide Var Ins Tr Inv Dest Grwth Fd		04/30/2013	Direct	500,000.000	5,000,000			L
63868M-28-2	Nationwide Var Ins Tr Card Grwth Inc Fd		04/30/2013	Direct	500,000.000	5,000,000			L
63868M-29-0	Nationwide Var Ins Tr Card Grwth Fd Cl I		04/30/2013	Direct	500,000.000	5,000,000			L
9299999. Subtotal - Common Stocks - Mutual Funds						20,064,141	XXX		XXX
9799997. Total - Common Stocks - Part 3						93,986,572	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						93,986,572	XXX		XXX
9899999. Total - Preferred and Common Stocks						93,986,572	XXX		XXX
9999999 - Totals						883,095,165	XXX	2,518,507	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
137001-AA-1	Canal Barge Inc US Govt Gtd Title XI Nt		04/01/2013	Various		37,000	37,000	41,922			(4,922)		(4,922)		37,000				1,581	04/01/2018	1
36202C-4P-5	GNMA Pool #2630 6.500% 08/20/28		06/01/2013	Paydown		1,049	1,049	1,102	1,097		(48)		(48)		1,049				29	08/20/2028	1
362166-4K-3	GNMA Pool #185426 7.500% 06/15/17		06/01/2013	Paydown		108	108	108			(1)		(1)		108				2	06/15/2017	1
36217D-M5-0	GNMA Pool #190380 7.500% 06/15/17		06/01/2013	Paydown		316	316	342			(26)		(26)		316				6	06/15/2017	1
36218C-HY-4	GNMA Pool #218147 8.500% 05/15/17		06/01/2013	Paydown		717	717	798			(81)		(81)		717				15	05/15/2017	1
3837H0-NF-6	GNMA REMIC Ser 1996-5 Cl Z 7.000% 05/1		06/01/2013	Paydown		77,722	77,722	79,914	79,167		(1,446)		(1,446)		77,722				2,241	05/16/2026	1
455780-AG-1	Indonesia (Republic of) AID Sr Nt 8.90		06/01/2013	Redemption 100.0000		50,000	50,000	54,500	52,535		(2,535)		(2,535)		50,000				2,225	06/01/2021	1
491798-AA-2	Kenya (Republic of) AID Sr Nt 10.000% 1		04/15/2013	Redemption 100.0000		58,824	58,824	64,265	61,269		(2,445)		(2,445)		58,824				2,941	10/15/2018	1
911760-EJ-1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		06/01/2013	Paydown		224,224	224,224	219,303	221,214		3,010		3,010		224,224				6,095	06/15/2024	1
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		06/01/2013	Paydown		162,599	162,599	167,126	165,098		(2,499)		(2,499)		162,599				4,634	09/15/2025	1
911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		06/01/2013	Paydown		122,152	122,152	121,545	121,612		540		540		122,152				3,485	06/15/2026	1
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		06/01/2013	Paydown		132,959	132,959	139,607	137,022		(4,062)		(4,062)		132,959				3,847	06/15/2028	1
912828-HW-3	U S Treasury Inflation Index Nt 0.625%		04/15/2013	Maturity		164,047,500	150,000,000	149,856,637	163,959,969	(11,957,022)	184,052		(11,772,970)		152,187,000		11,860,500	11,860,500	512,648	04/15/2013	1
0599999. Subtotal - Bonds - U.S. Governments						164,915,170	150,867,670	150,747,169	164,798,983	(11,957,022)	169,537		(11,787,485)		153,054,670		11,860,500	11,860,500	539,749	XXX	XXX
20772F-3J-7	Connecticut St GO Ser A 5.000% 04/15/1		04/15/2013	Call 100.0000		4,000,000	4,000,000	4,212,840	4,007,719		(7,719)		(7,719)		4,000,000				100,000	04/15/2017	1FE
34153P-U9-7	Florida St Bd Ed GO Pub Ed Ser I Preref		06/01/2013	Call 101.0000		1,252,400	1,240,000	1,252,242	1,251,979		421		421		1,252,400				31,000	06/01/2019	1Z
34153P-W5-3	Florida St Bd Ed GO Pub Ed Ser I Unref		06/01/2013	Call 101.0000		4,014,750	3,975,000	4,007,160	4,003,339		11,411		11,411		4,014,750				99,375	06/01/2019	1FE
452151-LA-9	Illinois St GO Txbl Pension 3.850% 06/		06/01/2013	Maturity		1,155,000	1,155,000	1,163,859			(8,859)		(8,859)		1,155,000				22,234	06/01/2013	1FE
677519-J8-4	Ohio St GO Higher Ed 5.000% 05/01/13		05/01/2013	Maturity		5,690,000	5,690,000	5,962,665	5,707,188		(17,188)		(17,188)		5,690,000				142,250	05/01/2013	1FE
68607L-XM-4	Oregon St GO Pension 4.855% 06/01/13		06/01/2013	Various		2,000,000	2,000,000	2,024,480			(24,480)		(24,480)		2,000,000				48,550	06/01/2013	1FE
977056-R3-6	Wisconsin St GO Ref Ser 1 5.500% 05/01		05/01/2013	Maturity		2,200,000	2,200,000	2,445,718	2,210,076		(10,076)		(10,076)		2,200,000				60,500	05/01/2013	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						20,312,150	20,260,000	21,068,964	17,180,301		(56,490)		(56,490)		20,312,150				503,909	XXX	XXX
388640-D7-6	Grapevine-Colleyville TX GO ISD Ref 5.		05/17/2013	Various		4,725,672	4,500,000	4,893,975	3,082,016		(27,868)		(27,868)		4,725,672				132,500	08/15/2017	1FE
64966F-HC-1	New York NY City GO Ser E Subser E-1 5		04/05/2013	Tax Free Exchange		6,737,171	6,650,000	6,968,668	6,746,339		(9,168)		(9,168)		6,737,171				225,361	08/01/2021	1FE
667825-TD-5	Northwest TX Indpt Sch Dist GO Unrefunde		05/16/2013	Call 100.0000		55,000	55,000	59,559	55,472		(472)		(472)		55,000				2,277	08/15/2013	1FE
667825-TE-3	Northwest TX Indpt Sch Dist GO Unrefunde		05/16/2013	Call 100.0000		55,000	55,000	58,954	55,087		(87)		(87)		55,000				2,277	08/15/2014	1FE
667825-TF-0	Northwest TX Indpt Sch Dist GO Unrefunde		05/16/2013	Call 100.0000		60,000	60,000	63,985	60,087		(87)		(87)		60,000				2,484	08/15/2015	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,632,843	11,320,000	12,045,141	9,999,001		(37,682)		(37,682)		11,632,843				364,899	XXX	XXX
235416-F2-5	Dallas TX Wtr & Swr Sys Rev 5.375% 10/		04/01/2013	Various		2,160,000	2,160,000	2,172,463			(12,463)		(12,463)		2,160,000				58,050	10/01/2014	1FE
235416-G5-7	Dallas TX Wtr & Swr Sys Rev 5.375% 10/		04/01/2013	Various		840,000	840,000	844,847			(4,847)		(4,847)		840,000				22,575	10/01/2014	1FE
235416-G6-5	Dallas TX Wtr & Swr Sys Rev Ref & Impt (		04/01/2013	Call 100.0000		1,400,000	1,400,000	1,515,346	1,405,379		(5,379)		(5,379)		1,400,000				37,625	10/01/2015	1FE
3128CU-BG-0	FHLMC Gold PC Pool #G30039 6.500% 07/1		06/01/2013	Paydown		4,825	4,825	4,829	4,817		9		9		4,825				128	07/15/2014	1
3128F2-EB-7	FHLMC Gold PC Pool #D62830 7.000% 08/1		06/01/2013	Paydown		368	368	359	361		8		8		368				11	08/15/2025	1
3128F2-FX-8	FHLMC Gold PC Pool #D62882 7.000% 08/1		06/01/2013	Paydown		748	748	729	733		16		16		748				22	08/15/2025	1
3128NE-A5-9	FHLMC Pool #1A0028 3.478% 10/25/35		06/01/2013	Paydown		6,780	6,780	6,844	6,837		(57)		(57)		6,780				103	10/25/2035	1
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		06/15/2013	Paydown		7,232	7,232	7,327	7,274		(42)		(42)		7,232				255	05/15/2021	1
312905-E4-0	FHLMC REMIC Ser 1085 Cl G 8.500% 05/15		06/01/2013	Paydown		1,641	1,641	1,804			(163)		(163)		1,641				35	05/15/2021	1FE
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		06/01/2013	Paydown		11,707	11,707	12,352	12,200		(493)		(493)		11,707				439	05/15/2021	1
312906-E5-5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		06/01/2013	Paydown		7,018	7,018	6,754	6,911		107		107		7,018				260	08/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2013	Paydown		15,715	15,715	16,120	15,952		(237)		(237)		15,715				458	12/15/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2013	Paydown		74,838	74,838	76,981	76,080		(1,242)		(1,242)		74,838				2,253	05/15/2023	1
31292G-PB-6	FHLMC Gold PC Pool #C00418 7.000% 08/1		06/01/2013	Paydown		195	195	190	190		4		4		195				6	08/15/2025	1
31329K-ZN-9	FHLMC Pool #Q04649 3.500% 11/15/41		06/01/2013	Paydown		4,677,188	4,677,188	4,912,891	159,566		(235,615)		(235,615)		4,677,188				42,016	11/15/2041	1
31329L-XT-6	FGLMC Pool #Q05490 3.500% 01/15/42		06/01/2013	Paydown		1,952,399	1,952,399	2,051,501			(99,102)		(99,102)		1,952,399				16,851	01/15/2042	1
31329R-AS-0	FGLMC Pool #Q06017 3.500% 02/15/42		06/01/2013	Paydown		345,614	345,614	364,021			(18,407)		(18,407)		345,614				2,555	02/15/2042	1
31329T-GV-3	FHLMC Pool #Q08012 3.500% 04/15/42		06/01/2013	Paydown		621,942	621,942	655,066			(33,124)		(33,124)		621,942				5,049	04/15/2042	1
31335G-EC-5	FHLMC Gold PC Pool #C80131 6.000% 03/1		06/01/2013	Paydown		4,267	4,267	4,169	4,191		77		77		4,267				107	03/15/2024	1
31339D-KD-9	FHLMC REMIC Ser 2415 CE 5.500% 02/15/1		06/01/2013	Paydown		211,762	211,762	218,645	213,231		(1,468)		(1,468)		211,762				4,956	02/15/2017	1
3133M4-2V-4	Federal Home Loan Bk Nt Ser BD13 5.985		04/15/2013	Maturity		5,000,000	5,000,000	5,278,125	5,009,583		(9,583)		(9,583)		5,000,000				149,625	04/15/2013	1
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		06/01/2013	Paydown		46,071	46,071	48,402	47,157		(1,085)		(1,085)		46,071				1,210	12/15/2023	1
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		06/01/2013	Paydown		65,969	65,969	68,252	67,204		(1,235)		(1,235)		65,969				1,915	02/15/2024	1
3133T3-X8-6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		06/01/2013	Paydown		138,697	138,697	139,568	138,922		(225)		(225)		138,697				4,040	02/15/2024	1
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2013	Paydown		50,559	50,559	52,123	51,446		(887)		(887)		50,559				1,402	04/15/2026	1
3133TA-CQ-3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2		06/01/2013	Paydown		8,419	8,419	8,689	8,540		(122)		(122)		8,419				258	06/17/2027	1
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/		06/01/2013	Paydown		86,009	86,009	89,303	88,095		(2,086)		(2,086)		86,009				2,471	11/20/2027	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31337D-6W-1	FHLMC Structured Ser T-10 A5 PT 6.410%		06/01/2013	Paydown		559	559	561	557		2		2		559				15	05/25/2029	1
31337H-RV-1	FHLMC REMIC Ser 2120 CI PC 6.000% 01/1		06/01/2013	Paydown		390,850	390,850	426,799			(35,949)		(35,949)		390,850				5,823	01/15/2019	1
31340Y-GR-4	FHLMC REMIC Ser 22-C 9.500% 04/15/20		06/15/2013	Paydown		4,996	4,996	5,177	5,022		(26)		(26)		4,996				206	04/15/2020	1
31342A-P4-5	FHLMC Pool #780443 2.195% 03/25/33		06/01/2013	Paydown		38,782	38,782	38,743	38,711		71		71		38,782				(2,364)	03/25/2033	1
31356B-CJ-7	FHLMC Gold PC Pool #D49973 6.000% 03/1		06/01/2013	Paydown		3,304	3,304	2,957	3,032		273		273		3,304				82	03/15/2024	1
31358E-MW-9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2		06/01/2013	Paydown		23,552	23,552	26,436	25,082		(1,530)		(1,530)		23,552				1,096	06/25/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2013	Paydown		4,475	4,475	4,369	4,422		53		53		4,475				169	07/25/2020	1
31358E-XG-2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2		06/01/2013	Paydown		14,024	14,024	13,980	13,950		74		74		14,024				598	07/25/2020	1
31358G-PP-6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2		06/01/2013	Paydown		2,946	2,946	3,170	3,039		(94)		(94)		2,946				111	05/25/2021	1
31358G-X4-4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		06/01/2013	Paydown		2,976	2,976	2,923	2,946		30		30		2,976				107	06/25/2021	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2013	Paydown		3,026	3,026	2,907	2,979		47		47		3,026				109	07/25/2021	1
31358H-XU-4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2		06/01/2013	Paydown		9,937	9,937	10,353	10,070		(133)		(133)		9,937				339	07/25/2021	1
31358M-P4-0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2		06/01/2013	Paydown		13,730	13,730	14,284	13,920		(190)		(190)		13,730				485	05/25/2022	1
31358M-WZ-3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/		06/01/2013	Paydown		16,535	16,535	18,748			(2,213)		(2,213)		16,535				253	04/25/2022	1
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		06/01/2013	Paydown		16,597	16,597	17,075	16,818		(222)		(222)		16,597				475	07/25/2022	1
31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		06/01/2013	Paydown		5,573	5,573	5,492	5,516		57		57		5,573				126	07/25/2023	1
31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		06/01/2013	Paydown		65,810	65,810	64,946	65,340		470		470		65,810				1,758	07/25/2023	1
31359F-DE-5	FNMA REMIC Ser 1993-202M 6.500% 11/25/		06/01/2013	Paydown		445,123	445,123	443,727	443,104		2,019		2,019		445,123				12,156	11/25/2023	1
31359K-2K-2	FNMA REMIC Ser 1996-M7 CI Z 7.153% 05/		06/01/2013	Paydown		82,087	82,087	79,629	79,827		2,260		2,260		82,087				2,930	05/17/2036	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		06/01/2013	Paydown		9,426	9,426	10,124	10,045		(619)		(619)		9,426				280	01/17/2037	1
31359Q-LQ-5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18		06/01/2013	Paydown		149,035	149,035	146,099	147,028		2,007		2,007		149,035				4,048	09/18/2027	1
31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10		06/01/2013	Paydown		141,114	141,114	144,681	143,255		(2,141)		(2,141)		141,114				3,704	10/17/2038	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2013	Paydown		27,679	27,679	27,588	27,533		147		147		27,679				1,038	10/25/2019	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2013	Paydown		4,215	4,215	4,055	4,153		62		62		4,215				157	10/25/2019	1
313603-2H-4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		06/01/2013	Paydown		1,490	1,490	1,488	1,482		7		7		1,490				59	04/25/2020	1
313603-5J-7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		06/01/2013	Paydown		34,838	34,838	38,015	36,438		(1,601)		(1,601)		34,838				1,444	04/25/2020	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2013	Paydown		2,824	2,824	2,736	2,786		38		38		2,824				115	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2013	Paydown		2,462	2,462	2,444	2,450		12		12		2,462				89	12/25/2019	1
313603-QH-8	FNMA REMIC Ser 1990-1D 8.800% 01/25/20		06/01/2013	Paydown		747	747	734	740		6		6		747				28	01/25/2020	1
313603-TW-2	FNMA REMIC Ser 1990-4Z 9.350% 01/25/20		06/01/2013	Paydown		17,141	17,141	18,848	17,699		(558)		(558)		17,141				676	01/25/2020	1
31365E-DS-9	FNMA Pool #125313 7.000% 03/25/14		06/01/2013	Paydown		5,171	5,171	5,122	5,142		28		28		5,171				150	03/25/2014	1
31371E-2M-6	FNMA Pool #250180 8.500% 10/25/14		06/01/2013	Paydown		507	507	510	506		1		1		507				18	10/25/2014	1
31373U-ZC-4	FNMA Pool #304139 9.000% 01/25/25		06/01/2013	Paydown		108	108	113	112		(4)		(4)		108				4	01/25/2025	1
31377H-VB-5	FNMA DUS Pool #377810 7.500% 05/25/27		06/01/2013	Paydown		3,680	3,680	3,611	3,617		63		63		3,680				137	05/25/2027	1
31377L-XC-2	FNMA DUS Pool #380575 6.265% 08/25/13		06/01/2013	Paydown		39,902	39,902	39,958			(55)		(55)		39,902				626	08/25/2013	1
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		06/01/2013	Paydown		44,098	44,098	47,330	45,508		(1,410)		(1,410)		44,098				1,109	12/25/2019	1
31377T-BE-5	FNMA DUS Pool #386237 4.950% 06/25/19		06/01/2013	Paydown		7,185	7,185	7,497	7,306		(121)		(121)		7,185				148	06/25/2019	1
313920-XA-3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25		06/01/2013	Paydown		83,400	83,400	86,223	84,820		(1,420)		(1,420)		83,400				2,449	09/25/2031	1
313920-XZ-8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1		06/01/2013	Paydown		14,401	14,401	14,316	14,479		(78)		(78)		14,401				416	10/25/2031	1
31392E-6A-3	FNMA REMIC Ser 2002-67 CI AN 5.000% 11		06/01/2013	Paydown		342,079	342,079	364,377	40,982		(22,174)		(22,174)		342,079				4,820	11/25/2017	1
31392E-FL-9	FNMA REMIC Ser 2002-55 CI GC 5.500% 09		06/01/2013	Paydown		106,996	106,996	110,507	107,854		(858)		(858)		106,996				2,398	09/25/2017	1
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/		06/01/2013	Paydown		37,896	37,896	39,400	38,555		(659)		(659)		37,896				858	09/25/2017	1
31392R-YX-3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1		06/01/2013	Paydown		208,961	208,961	230,531	41,604		(21,741)		(21,741)		208,961				3,974	08/15/2032	1
31392T-WT-0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		06/01/2013	Paydown		63,160	63,160	65,785	64,067		(908)		(908)		63,160				1,572	08/15/2022	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		06/01/2013	Paydown		57,554	57,554	58,804	57,855		(300)		(300)		57,554				1,292	09/15/2017	1
31392U-MQ-4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		06/01/2013	Paydown		168,486	168,486	173,995	169,593		(1,107)		(1,107)		168,486				3,843	09/15/2017	1
31392U-RH-9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1		06/01/2013	Paydown		241,474	241,474	248,435	243,191		(1,717)		(1,717)		241,474				5,561	09/15/2017	1
31393A-2V-8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05		06/01/2013	Paydown		480,876	480,876	491,695	482,979		(2,104)		(2,104)		480,876				11,001	05/25/2023	1
31393B-T4-7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%		06/01/2013	Paydown		130,526	130,526	131,546	131,017		(491)		(491)		130,526				3,133	10/25/2042	1
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD 5.000% 08		06/01/2013	Paydown		44,867	44,867	45,961	44,826		41		41		44,867				1,122	08/25/2020	1
31393W-JZ-3	FHLMC REMIC Ser 2643 CI OE 5.000% 01/1		06/01/2013	Paydown		1,740,231	1,740,231	1,712,982	1,154,003		(3,988)		(3,988)		1,740,231				32,183	01/15/2032	1
31394E-SL-3	FNMA REMIC Ser 2005-59 CI PC 5.500% 03		04/01/2013	Paydown		1,218,736	1,218,736	1,222,739			(4,002)		(4,002)		1,218,736				11,172	03/25/2031	1FE
31394F-M3-6	FNMA REMIC Ser 2005-84 CI YH 5.500% 09		06/01/2013	Paydown		101,440	101,440	100,568	100,925		515		515		101,440				2,325	09/25/2035	1
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB 5.500% 03/1		06/01/2013	Paydown		1,194,450	1,194,450	1,179,856	1,190,860		3,590		3,590		1,194,450				26,603	03/15/2022	1
31394J-K9-7	FHLMC REMIC Ser 2673 CI PD 5.500% 02/1		06/01/2013	Paydown		663,817	663,817	671,764	237,077		(7,948)		(7,948)		663,817				11,304	02/15/2032	1
31394W-QK-2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1		06/01/2013	Paydown		62,637	62,637	68,179			(5,542)		(5,542)		62,637				686	04/15/2024	1
31395A-KJ-3	FHLMC REMIC Ser 2810 CI PD 6.000% 06/1		06/01/2013	Paydown		699,281	699,281	723,964	145,462		(24,051)		(24,051)		699,281				11,632	06/15/2033	1
31395D-5V-7	FNMA REMIC Ser 2006-46 CI PG 5.500% 02		06/01/2013	Paydown		1,637,081	1,637,081	1,632,744	897,143		(22,254)		(22,254)		1,637,081				30,826	02/25/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395E-QK-6	FHLMC REMIC Ser 2840 CI NE 5.500% 03/1		06/01/2013	Paydown		129,052	129,052	131,394			(2,342)		(2,342)		129,052				1,761	03/15/2033	1
31395F-6J-8	FHLMC REMIC Ser 2836 CI EG 5.000% 12/1		06/01/2013	Paydown		3,569,057	3,569,057	3,643,836			(74,779)		(74,779)		3,569,057				44,082	12/15/2032	1
31395F-QC-1	FHLMC REMIC Ser 2858 CI JN 5.500% 02/1		06/01/2013	Paydown		1,597,086	1,597,086	1,613,053			(15,968)		(15,968)		1,597,086				20,117	02/15/2033	1FE
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD 5.500% 01/1		06/01/2013	Paydown		1,038,792	1,038,792	1,061,305			(22,513)		(22,513)		1,038,792				14,062	01/15/2033	1
31395N-GT-8	FNMA REMIC Ser 2006-53 CI PC 5.500% 10		06/01/2013	Paydown		2,978,343	2,978,343	2,981,642	592,187		(19,037)		(19,037)		2,978,343				43,879	10/25/2032	1FE
31395T-6G-4	FHLMC REMIC Ser 2956 CI WE 5.500% 01/1		06/01/2013	Paydown		1,021,703	1,021,703	1,061,966			(40,263)		(40,263)		1,021,703				13,234	01/15/2034	1
31395U-SU-6	FHLMC REMIC Ser 2977 CI NY 5.500% 05/1		06/01/2013	Paydown		1,773,900	1,773,900	1,807,813	126,119		(33,883)		(33,883)		1,773,900				26,162	05/15/2033	1
31396A-RE-6	FHLMC REMIC Ser 3037 CI ND 5.000% 01/1		06/01/2013	Paydown		1,442,197	1,442,197	1,411,825	950,447		(4,206)		(4,206)		1,442,197				27,134	01/15/2034	1
31397E-JY-2	FHLMC REMIC Ser 3259 CI ED 5.000% 10/1		06/01/2013	Paydown		2,009,473	2,009,473	1,848,715	1,988,898		20,576		20,576		2,009,473				43,199	10/15/2035	1
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		06/01/2013	Paydown		30,615	30,615	28,549	29,496		1,120		1,120		30,615				449	10/25/2018	1
31408G-KD-8	FNMA Pool #850892 5.000% 10/01/35		06/01/2013	Paydown		4,094	4,094	4,094	4,094						4,094				85	10/01/2035	1
31408J-BM-2	FNMA Pool #852444 5.000% 10/01/35		06/01/2013	Paydown		159,622	159,622	159,622	159,622						159,622				3,966	10/01/2035	1
31409Y-L6-2	FNMA Pool #882449 5.000% 01/25/36		06/01/2013	Paydown		4,566	4,566	4,566	4,566						4,566				95	01/25/2036	1
31412W-TB-2	FNMA Pool #937146 6.500% 05/25/37		06/01/2013	Paydown		239,266	239,266	243,753	243,630		(4,364)		(4,364)		239,266				5,194	05/25/2037	1
31413H-G3-6	FNMA Pool #945818 6.000% 07/25/37		06/01/2013	Paydown		366,198	366,198	367,457	367,363		(1,165)		(1,165)		366,198				8,522	07/25/2037	1
34073N-5X-4	Florida Hsng Fin Corp Rev LBASS AMT SF H		04/01/2013	Call 100.0000		135,000	135,000	135,000	135,000						135,000				5,518	07/01/2023	1FE
452226-2B-8	Illinois St Sales Tax Rev 5.250% 06/15		06/15/2013	Call 100.0000		5,000,000	5,000,000	5,338,900	5,019,285		(19,285)		(19,285)		5,000,000				131,250	06/15/2018	1FE
452226-RV-7	Illinois St Sales Tax Rev Ser P 6.500%		06/15/2013	Maturity		285,000	285,000	337,625	287,859		(2,859)		(2,859)		285,000				9,263	06/15/2013	1FE
452226-T4-5	Illinois St Sales Tax Rev 1st Ser 5.12		06/15/2013	Call 100.0000		3,000,000	3,000,000	3,221,280	3,011,643		(11,643)		(11,643)		3,000,000				76,875	06/15/2016	1FE
454798-QA-0	Indiana Health Fac Auth Rev Ascension Hl		05/01/2013	Call 100.0000		1,500,000	1,500,000	1,580,940	1,565,472		(65,472)		(65,472)		1,500,000				37,500	11/01/2027	1FE
462590-JJ-0	Iowa Student Ln Liq Corp Rev LBASS AMT S		06/01/2013	Call 100.0000		775,000	775,000	775,000	775,000						775,000				20,538	12/01/2023	1FE
462590-JK-7	Iowa Student Ln Liq Corp Rev LBASS AMT S		06/01/2013	Call 100.0000		340,000	340,000	340,000	340,000						340,000				9,180	12/01/2024	1FE
54627A-DA-2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT		06/01/2013	Call 100.0000		195,000	195,000	195,269	195,235		(235)		(235)		195,000				4,914	06/01/2029	1FE
56052E-XT-0	Maine St Hsg Auth Mtg Pur Rev LBASS AMT		05/15/2013	Call 100.0000		5,365,000	5,365,000	5,365,000	5,365,000						5,365,000				127,419	11/15/2021	1FE
59333A-DD-0	Miami-Dade Cnty FL Ed Fac Rev Taxable Un		04/01/2013	Maturity		755,000	755,000	758,428			(3,428)		(3,428)		755,000				17,441	04/01/2013	1
646135-Q6-3	New Jersey St Trans Auth Rev LBASS Sys S		06/15/2013	Call 100.0000		3,410,000	3,410,000	3,725,493	3,428,918		(18,918)		(18,918)		3,410,000				93,775	06/15/2014	1FE
646135-Q7-1	New Jersey St Trans Auth Rev LBASS Sys S		06/15/2013	Call 100.0000		5,000,000	5,000,000	5,589,650	5,033,090		(33,090)		(33,090)		5,000,000				137,500	06/15/2015	1FE
646135-Q9-7	New Jersey St Trans Auth Rev LBASS Ser C		06/15/2013	Call 100.0000		2,000,000	2,000,000	2,132,700	2,007,519		(7,519)		(7,519)		2,000,000				55,000	06/15/2017	1FE
649085-AA-5	New Valley Generation II Ser 2001 5.57		05/01/2013	Various		888,383	888,383	983,540	329,082		(86,794)		(86,794)		888,383				24,750	05/01/2020	1FE
658207-FY-6	North Carolina Hsg Fin Agy Rev LBASS AMT		06/01/2013	Call 100.0000		145,000	145,000	142,645	143,085		1,915		1,915		145,000				6,779	07/01/2028	1FE
658207-HG-3	North Carolina Hsg Fin Agy Rev LBASS AMT		06/01/2013	Call 100.0000		165,000	165,000	165,000	165,000						165,000				7,714	07/01/2027	1FE
67755C-GS-2	Ohio St Bldg Auth Rev LBASS St Facs Admi		04/01/2013	Call 100.0000		5,075,000	5,075,000	5,478,260	5,087,286		(12,286)		(12,286)		5,075,000				126,875	04/01/2014	1FE
677560-AV-9	Ohio St Hsg Fin Agcy Mtg Rev LBASS AMT S		06/01/2013	Call 100.0000		425,000	425,000	425,000	425,000						425,000				15,459	09/01/2026	1FE
735389-AU-2	Port Seattle WA Rev Ref 5.350% 06/01/1		06/01/2013	Various		3,265,000	3,265,000	3,296,930	1,000,035		(31,314)		(31,314)		3,265,000				87,339	06/01/2013	1FE
759911-MX-5	Regional Trans Auth IL Ref Rev 5.750%		06/01/2013	Maturity		1,000,000	1,000,000	1,022,240	1,000,956		(956)		(956)		1,000,000				28,750	06/01/2013	1FE
762315-GX-1	Rhode Island Student Loan Rev LBASS AMT		04/08/2013	Call 100.0000		1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				24,829	12/01/2016	1FE
762315-GY-9	Rhode Island Student Loan Rev LBASS AMT		04/08/2013	Call 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				60,960	12/01/2021	2FE
880557-H3-0	Tennessee St Sch Bd Auth Rev LBASS Txbl		05/01/2013	Maturity		580,000	580,000	583,712			(3,712)		(3,712)		580,000				12,499	05/01/2013	1FE
914119-EE-8	University Cincinnati OH Rev Gen Rcpts S		06/01/2013	Call 100.0000		2,500,000	2,500,000	2,740,550	2,512,008		(12,008)		(12,008)		2,500,000				62,500	06/01/2015	1FE
914402-TK-8	University MD Rev Txbl Ser B 5.350% 04		04/01/2013	Maturity		1,235,000	1,235,000	1,241,607			(6,607)		(6,607)		1,235,000				33,036	04/01/2013	1FE
977100-AA-4	Wisconsin St Gen Rev Annual Approp Rev		05/01/2013	Maturity		2,000,000	2,000,000	2,017,720			(17,720)		(17,720)		2,000,000				48,000	05/01/2013	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						95,207,163	95,207,163	98,707,379	61,184,991		(1,112,731)		(1,112,731)		95,207,163				2,079,753	XXX	XXX
000000-00-0	Nuveen Investments Inc Term Ln B First L		05/28/2013	Goldman Sachs & Company		911,740	901,597	901,597							901,597		10,143	10,143	3,049	05/13/2017	4FE
000000-00-0	Western Dental Services Inc Term Ln Nt 1		06/28/2013	Redemption 100.0000		60,000	60,000	58,200	58,200	31	1,769		1,800		60,000				1,196	11/01/2018	4FE
000000-00-0	Sesac Inc Term Ln Nt 1 6.000% 02/08/19		06/28/2013	Redemption 100.0000		5,000	5,000	4,950			50		50		5,000				106	02/08/2019	4FE
000000-00-0	Apple Leisure Group 1st Lien Term Ln Nt		06/28/2013	Redemption 100.0000		31,250	31,250	30,938			312		312		31,250				483	02/28/2019	4FE
000000-00-0	Pinnacle Acquistion (Paradigm) Term Ln C		06/28/2013	Redemption 100.0000		24,938	24,938	24,600			337		337		24,938				447	07/30/2019	4FE
004421-VE-0	ACE Securities Corp RMBS Ser 2006-SL1 CI		06/25/2013	Paydown		113,438	113,438	74,158	27,277	61,783	39,280	14,903	86,160		113,438				256	09/25/2035	5FM
01082#-AA-3	Alameda Cnty CA CTL Ser 2002-A 7.500%		06/15/2013	Redemption 100.0000		66,414	66,414	70,399	68,644		(2,230)		(2,230)		66,414				2,077	06/15/2021	1
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2013	Paydown		557,548	610,912	584,908	584,908						584,908		(27,360)	(27,360)	14,347	01/25/2047	4FM
02150F-AA-8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2013	Paydown		51,168	75,493	64,355	56,342	8,013			8,013		64,355		(13,187)	(13,187)	1,802	05/25/2037	5FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02150W-AB-9	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2013	Paydown		877,764	1,151,038	1,073,841	805,568	268,273			268,273		1,073,841		(196,076)	(196,076)	22,948	03/25/2047	1FM
				Redemption 100.0000																	
02366@-AA-0	A&E Term Ln Nt 1 10.500% 12/21/16		06/28/2013			16,065,441	16,065,441	16,065,441	16,065,441						16,065,441				1,162,015	09/30/2016	4
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		06/01/2013	Paydown		14,575	14,575	14,377	14,499		76		76		14,575				565	03/25/2027	1FM
03215P-DN-6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser		05/01/2013	Paydown		88	88	88	88						88				2	08/25/2027	1FM
				Redemption 100.0000																	
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		06/15/2013			40,621	40,621	40,621	40,621						40,621				1,074	02/15/2025	1
				Redemption 100.0000																	
04529K-AC-3	Aspen Dental Management Term Ln Nt 6 7		06/28/2013			18,516	18,516	18,273			243		243		18,516				457	10/06/2016	4FE
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19		05/21/2013	Paydown		5,170	5,170				5,170		5,170		5,170				80	06/21/2029	6FE
				Redemption 100.0000																	
04626R-AC-0	Astoria Power Project ABS PTC Ser C 7.		06/01/2013			92,262	92,262	92,262	87,649	4,613			4,613		92,262				3,036	05/01/2021	2AM
048312-AC-6	Atlantic City Elec Tran Fd ABS Ser 2002-		04/20/2013	Paydown		450,889	450,889	462,763	168,613		(14,228)		(14,228)		450,889				7,610	07/20/2017	1FE
048312-AF-9	Atlantic City Elec Tran Fd ABS Ser 2003-		04/20/2013	Paydown		97,044	97,044	100,225			(3,181)		(3,181)		97,044				1,082	10/20/2016	1FE
05072V-AG-8	Audio Visual Services Co 1st Lien TL Nt		05/13/2013	Tax Free Exchange		39,249	40,000	39,200	39,200	10	39		49		39,249				1,281	11/13/2018	4FE
				Redemption 100.0000																	
05072V-AG-8	Audio Visual Services Co 1st Lien TL Nt		06/28/2013			40,000	40,000	39,249			751		751		40,000				360	11/13/2018	4FE
				Redemption 100.0000																	
05549@-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea		06/15/2013			52,512	52,512	53,018	52,810		(298)		(298)		52,512				1,522	05/15/2022	2
05565S-AA-2	Burlington Northern PTC Ser 2006-2 5.6		04/01/2013	Various		410,587	410,587	475,175			(64,588)		(64,588)		410,587				11,556	04/01/2024	1FE
05568D-AA-2	BNSF Railway Co ABS PTC Ser 2006-3 5.3		04/01/2013	Various		482,139	482,139	539,542	60,267		(57,403)		(57,403)		482,139				12,878	04/01/2023	1FE
05948K-X7-9	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2013	Paydown		653,513	653,513	638,154	638,154		15,359		15,359		653,513				16,072	01/25/2036	3FM
05950T-AF-2	Banc of America Mtg Securities RMBS Ser		06/01/2013	Paydown		100,664	100,664	94,021	89,498	5,549	5,617		11,166		100,664				2,483	11/20/2046	4FM
07383F-XJ-2	Bear Stearns Comm Mtg Sec CMBS Ser 2003-		06/01/2013	Paydown		4,799,411	4,799,411	4,685,425	4,785,380		14,031		14,031		4,799,411				106,436	05/11/2039	1FM
07386H-MD-0	Bear Stearns Alt- A Tr RMBS Ser 2004-10		06/25/2013	Paydown		138,909	138,909	131,009	131,009		7,900		7,900		138,909				669	09/25/2034	1FM
07401P-AA-2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl		06/25/2013	Paydown		28,298	41,181	17,891	17,891						17,891		10,407	10,407	90	03/25/2037	5FM
				Redemption 100.0000																	
079867-AQ-0	BellSouth Telecom Inc Deb 6.300% 12/15		06/15/2013			90,113	90,113	91,571	90,515		(402)		(402)		90,113				2,840	12/15/2015	1FE
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 1 11.000%		06/18/2013	Various		323,161	321,875	323,203	9,146		(48)		(48)		323,161				18,490	10/02/2017	4FE
				Redemption 100.0000																	
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 4 11.750%		06/28/2013			321,875	321,875	323,161			(1,286)		(1,286)		321,875				1,036	10/02/2017	4FE
				Redemption 100.0000																	
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt 6.		06/01/2013			541,267	541,267	541,267	541,267						541,267				18,538	06/01/2034	2AM
				Redemption 100.0000																	
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le		04/15/2013			117,825	117,825	117,825	117,825						117,825				4,259	10/15/2022	1
1248MP-AA-2	C-BASS Tr RMBS Ser 2007-MX1 Cl A1 6.15		06/01/2013	Paydown		256,176	256,176	256,096	247,936	7,239	1,001		8,240		256,176				6,519	12/25/2036	3AM
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2013	Paydown		100,828	142,133	115,153	115,153						115,153		(14,325)	(14,325)	(32,432)	02/25/2037	3FM
12566U-AT-1	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2013	Paydown		422,424	422,424	410,675	414,557		287		287		414,844		7,580	7,580	10,531	02/25/2022	1FM
12567A-AP-2	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2013	Paydown		70,086	74,116	72,055	69,597	2,652			2,652		72,249		(2,163)	(2,163)	1,698	03/25/2022	1FM
12638P-AB-5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-		06/01/2013	Paydown		74,328	74,328	55,945	43,508	12,436	18,384		30,820		74,328				1,539	04/25/2037	1FM
				Redemption 100.0000																	
12644@-BF-1	CTL Cap Tr CTL Everett Realty 7.500% 0		06/15/2013			30,128	30,128	30,128	30,128						30,128				940	02/15/2027	2
				Redemption 100.0000																	
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin		05/15/2013			84,393	84,393	84,393	84,393						84,393				2,964	05/15/2018	1
				Redemption 100.0000																	
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		06/15/2013			21,615	21,615	21,615	21,615						21,615				606	07/15/2022	1
				Redemption 100.0000																	
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		06/15/2013			48,290	48,290	48,290	48,290						48,290				1,339	10/15/2022	2
				Redemption 100.0000																	
12644@-BS-3	CTL Cap Tr CTL Walgreens 6.620% 01/15/		06/15/2013			20,425	20,425	20,629	20,548		(123)		(123)		20,425				564	01/15/2023	1
12646U-AM-0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-		06/01/2013	Paydown		302,525	302,525	311,033			(8,509)		(8,509)		302,525				1,704	03/25/2043	1FE
126650-BP-4	CVS Caremark Corp ABS PTC Nt 6.036% 12		06/10/2013	Various		38,427	38,427	44,734			(6,307)		(6,307)		38,427				580	12/10/2028	2FE
126650-BQ-2	CVS Caremark Corp ABS PTC Nt 6.943% 01		06/10/2013	Various		104,564	104,564	106,839	64,719		(2,972)		(2,972)		104,564				2,624	01/10/2030	2FE
				Redemption 100.0000																	
126650-BS-8	CVS Caremark Corp ABS PTC Nt 7.507% 01		06/10/2013			22,214	22,214	28,896			(6,682)		(6,682)		22,214				417	01/10/2032	2FE
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3 0.46		06/25/2013	Paydown		173,916	173,916	170,040	159,211	10,829	3,876		14,705		173,916				401	01/25/2036	1FM
126673-3W-0	CWABS Inc RMBS Ser 2005-IM1 Cl A2 0.47		06/25/2013	Paydown		37,304	37,304	35,882	37,262		42		42		37,304				75	11/25/2035	1FM
126673-VE-9	CWABS Inc RMBS Ser 2004-U Cl 2A 0.463%		06/17/2013	Paydown		231,042	231,042	96,348	96,348		134,694		134,694		231,042				441	03/15/2034	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12667G-W7-4	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2013	Paydown		602,330	602,330	596,966	596,781	445	5,105		5,550		602,330				13,177	09/25/2035	4FM
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.34		06/17/2013	Paydown		92,172	92,172	31,910	31,910		60,262		60,262		92,172				139	11/15/2036	6FM
12668A-YS-8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2013	Paydown		70,344	93,865	78,528	76,515	2,013			2,013		78,528		(8,184)	(8,184)	2,266	12/25/2035	4FM
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500		06/01/2013	Paydown		174,613	174,613	169,947	165,860	7,062	1,690		8,752		174,613				3,859	12/25/2035	1FM
126694-WE-4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1 2.6		06/01/2013	Paydown		92,524	194,864	146,489	143,491	2,998			2,998		146,489		(53,965)	(53,965)	2,259	03/20/2036	3FM
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4 6.500%		06/01/2013	Paydown		94,750	94,750	98,185	94,980		(229)		(229)		94,750				2,708	07/25/2032	1FM
12669E-Y9-1	CWALT Loan Tr RMBS Ser 2003-J1 Cl 1A8		06/01/2013	Paydown		749,552	749,552	720,507	726,209		23,343		23,343		749,552				16,541	10/25/2033	1FM
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10 5.000		06/01/2013	Paydown		344,084	344,084	322,148	337,460		6,623		6,623		344,084				7,540	07/25/2034	1FM
12669F-T2-9	CWHL Inc RMBS Ser 2004-14 Cl 2A5 2.749		06/01/2013	Paydown		215,891	215,891	211,860	213,286		2,605		2,605		215,891				3,085	08/25/2034	1FM
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15		06/01/2013	Paydown		500,931	500,931	493,025	493,438	4,808	2,684		7,492		500,931				11,395	08/25/2035	4FM
				Redemption 100.0000																	
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2013			181,800	181,800	183,694	183,046		(1,245)		(1,245)		181,800				4,945	05/01/2018	1
14912L-4L-2	Caterpillar Finl Svcs Corp MT Nt 2.000		04/05/2013	Various		10,000,000	10,000,000	10,055,656	2,003,845		(20,261)		(20,261)		10,000,000				100,000	04/05/2013	1FE
				Redemption 100.0000																	
15189#-AA-7	Centerpoint Anchorage Tr CTL PTC Lease B		06/15/2013			71,198	71,198	79,767	75,958		(4,760)		(4,760)		71,198				2,345	09/15/2022	2
				Redemption 100.0000																	
160841-AA-0	Charlotte Gateway Village LLC CTL 6.41		06/01/2013			123,332	123,332	123,332	123,332						123,332				3,296	12/01/2016	1FE
				Redemption 100.0000																	
16117L-AX-7	Charter Communications TL C-Ext 1L Nt 2		05/03/2013			5,309,758	5,309,758	5,063,926	5,079,056		230,702		230,702		5,309,758				62,811	09/06/2016	3FE
16165M-AD-0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B 0.		06/25/2013	Paydown		132,994	132,994	101,793	94,371	26,954	11,669		38,623		132,994				225	09/25/2036	1FM
16165V-AM-0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9 6.		06/01/2013	Paydown		92,833	108,608	89,013	83,724	9,475	364		9,839		93,562		(730)	(730)	2,790	02/25/2037	5FM
17025Q-AC-1	Countrywide Home Loans RMBS Ser 2007-J3		06/01/2013	Paydown		278,336	294,750	250,445	240,528	15,112	63		15,175		255,703		22,634	22,634	7,503	07/25/2037	5FM
18976G-AZ-9	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2013	Paydown		168,777	168,777	158,663	161,847		6,930		6,930		168,777				3,862	06/25/2022	1FM
210523-AE-6	Consumers Funding LLC ABS Ser 2001-1 Cl		04/20/2013	Paydown		296,225	296,225	298,816			(2,591)		(2,591)		296,225				4,021	04/20/2015	1FE
224044-BF-3	Cox Communications Inc Nt 4.625% 06/01		06/01/2013	Maturity		3,223,000	3,223,000	3,055,082	3,203,722		19,278		19,278		3,223,000				74,532	06/01/2013	2FE
22541Q-J2-9	CS First Boston Mtg Sec Corp CMBS Ser 20		06/01/2013	Paydown		3,635,212	3,635,212	3,485,828	3,616,505		18,707		18,707		3,635,212				73,699	12/15/2036	1FM
23336F-AA-1	Diversified Machine Inc Term Ln Nt 1 9		04/18/2013	Tax Free Exchange		34,902	35,588	34,876	34,877		24		24		34,902				1,015	12/20/2018	4FE
				Redemption 100.0000																	
23336F-AA-1	Diversified Machine Inc Term Ln Nt 3 10		06/28/2013			71,176	71,176	69,781			1,395		1,395		71,176				1,404	12/20/2018	4FE
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		06/01/2013	Paydown		115,695	115,695	115,670	115,502		193		193		115,695				2,809	09/25/2033	1FM
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		06/01/2013	Paydown		193,865	193,865	193,810	193,500		364		364		193,865				3,844	12/25/2033	1FM
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		06/01/2013	Paydown		323,016	323,016	322,938	322,499		517		517		323,016				6,371	01/25/2034	1FM
25212F-AJ-6	Dex Media East LLC Delayed Draw TL B Nt		04/30/2013	Tax Free Exchange		92,350	262,955	92,350	92,350						92,350				3,201	10/24/2014	6FE
				Redemption 100.0000																	
25212F-AJ-6	Dex Media East LLC Delayed Draw TL B Nt		06/26/2013			38,774	38,774	13,617			25,157		25,157		38,774				550	10/24/2014	6FE
				Redemption 100.0000																	
26817M-AB-5	Dynegy Power Term Ln Nt 1 9.250% 08/05		04/23/2013			19,862,527	19,862,527	19,641,894	19,654,651		207,876		207,876		19,862,527				1,458,086	08/05/2016	4FE
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own		06/01/2013	Direct		30,318	30,318										30,318	30,318		01/15/2027	1AM
29276J-AC-8	Energy Solutions LLC Term Ln B Nt 2 6.		06/28/2013	Tax Free Exchange		323,422	328,125	322,772	315,683	7,092	646		7,738		323,422				10,356	08/13/2016	4FE
				Redemption 100.0000																	
29337#-AA-7	Enhanced Cap CT Fund III LLC ABS CAPCO N		05/30/2013			140,380	140,380	140,380	140,380						140,380				5,131	12/15/2020	1FE
29365Y-AA-1	Entergy AR Restoration Fdg LLC LBASS Ser		05/01/2013	Paydown		498,458	498,458	520,962			(22,504)		(22,504)		498,458				5,732	08/01/2021	1FE
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19		06/01/2013	Paydown		39,250	39,250	38,805	38,999		252		252		39,250				1,285	05/18/2026	3AM
				Redemption 100.0000																	
302567-AA-0	FPL Energy American Wind LLC Sr Nt 6.6		06/20/2013			208,317	208,317	208,317	200,220	8,096			8,096		208,317				13,830	06/20/2023	3FE
				Redemption 100.0000																	
30260#-AA-8	FMV Smithtown Assoc CTL 7.700% 10/04/1		06/01/2013			126,682	126,682	131,749	128,855		(2,173)		(2,173)		126,682				4,068	10/04/2019	2
32052E-AA-7	First Horizon Mtg PT Tr RMBS Ser 2006-AR		05/01/2013	Paydown		13,730	13,730	12,342	12,342						12,342		1,388	1,388	110	11/25/2036	2FM
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		06/01/2013	Paydown		87,261	141,551	122,784	111,362	11,423			11,423		122,784		(35,523)	(35,523)	3,905	08/25/2037	5FM
				Redemption 48.1311																	
35729Q-AS-7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		06/28/2013			39,583	82,241	11,885	4,079	12,841	27,698	5,035	35,504		39,583					08/25/2036	1FM
35729Q-AS-7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		06/28/2013	Capital Distribution		42,657		42,657	42,657						42,657					08/25/2036	1FM
35729T-AD-4	Fremont Home Loan Owner Tr RMBS Ser 2006		06/25/2013	Paydown		61,368	61,368	38,058	27,261	10,797	23,311		34,108		61,368				86	10/25/2036	1FM
36161R-AD-1	GE Cap Assurance Co CMBS Ser 2003-1 Cl A		06/01/2013	Paydown		177,320	177,320	178,206	177,284		36		36		177,320				3,926	05/12/2035	1FM
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200		06/01/2013	Paydown		131,578	131,578	125,040	126,389		5,188		5,188		131,578				2,978	06/25/2035	1FM
				Redemption 100.0000																	
387328-A@-6	Granite Construction Co Sr Nt 6.960% 0		05/01/2013			333,333	333,333	333,333	333,333						333,333				11,600	05/01/2013	2
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		06/25/2013	Paydown		135,694	135,694	126,659	94,964	31,695	9,035		40,730		135,694				218	06/25/2037	2FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
404122-AL-7	HCA Inc Term Ln B3 Nt 1 3.444% 05/01/1		04/25/2013	Tax Free Exchange		732,083	742,727	730,982	731,485		598		598		732,083				8,198	05/01/2018	3FE
41164T-AA-0	Harborview Mtg Loan Tr RMBS Ser 2007-A C		06/19/2013	Paydown		133,004	237,477	45,121	45,121						45,121		87,883	87,883	882	06/21/2037	1FM
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		06/19/2013	Paydown		148,850	148,850	145,082	113,830	33,256	1,763		35,019		148,850				276	07/19/2047	1FM
44329E-AC-5	HSI Asset Loan Obligation RMBS Ser 2007-		06/01/2013	Paydown		97,891	163,074	99,081	99,081						99,081		(1,190)	(1,190)	2,032	09/25/2037	1FM
44701P-AT-1	Huntsman International Inc Extended Term		05/28/2013	Tax Free Exchange		1,706,155	1,726,852	1,705,098			1,057		1,057		1,706,155				10,764	04/19/2017	3FE
45254N-MY-0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1 0.		06/25/2013	Paydown		110,849	110,849	107,949	107,949		2,900		2,900		110,849				347	04/25/2035	1FM
				Redemption 100.0000																	
45256#-AA-0	Impact CIL Parent LLC ABS Revolving Nt S		06/28/2013			60,968	60,968	60,968	60,968						60,968				2,006	10/25/2056	2AM
45256H-AA-6	Impact Funding LLC CMBS Ctf Tranche A		06/01/2013	Paydown		533,773	533,773	548,741	539,437		(5,665)		(5,665)		533,773				13,029	07/01/2022	1FE
45257H-AA-5	Impact Funding LLC CMBS Ser 2010-1 Cl A1		06/01/2013	Paydown		138,630	138,630	138,705	138,682		(52)		(52)		138,630				3,154	01/25/2051	1FE
456652-AA-4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		06/01/2013	Paydown		362,248	409,134	410,284	357,167	52,765	(25)		52,740		409,907		(47,659)	(47,659)	10,764	08/25/2037	3FM
45668J-AD-8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3		06/01/2013	Paydown		182,830	182,830	183,167	174,536	8,137	157		8,294		182,830				2,402	01/25/2037	1FM
466247-H8-9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1		06/01/2013	Paydown		17,126	17,126	17,051	14,445	2,619	62		2,681		17,126				217	04/25/2036	1FM
47214T-AC-3	JCP&L Transition Funding LLC ABS Ser 200		06/05/2013	Paydown		525,830	525,830	538,646			(12,816)		(12,816)		525,830				15,275	12/05/2015	1FE
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200		06/05/2013	Paydown		823,579	823,579	847,816	205,879		(24,302)		(24,302)		823,579				22,278	09/05/2016	1FE
				Redemption 100.0000																	
48237Q-AB-2	K2 Pure Solutions Term Ln Nt 1 10.000%		06/28/2013			28,031	28,031	30,018	27,751	2,106	(1,826)		280		28,031				1,435	09/10/2015	4Z
				Redemption 100.0000																	
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		06/28/2013			3,366	3,366	3,315	3,318		48		48		3,366				46	11/23/2016	3FE
				Redemption 100.0000																	
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		06/10/2013			64,507	64,507	69,954	66,734		(2,227)		(2,227)		64,507				1,660	04/10/2017	1
				Redemption 100.0000																	
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		06/10/2013			20,300	20,300	22,972	21,250		(950)		(950)		20,300				575	04/10/2017	1
				Redemption 100.0000																	
52467@-AH-8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		06/15/2013			41,917	41,917	43,962	42,935		(1,018)		(1,018)		41,917				1,355	01/15/2021	4
				Redemption 100.0000																	
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		06/15/2013			38,372	38,372	42,205	39,964		(1,592)		(1,592)		38,372				1,312	11/15/2018	2
52520M-GQ-0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1 6		06/01/2013	Paydown		1,782,998	1,782,998	1,784,113	1,782,261		737		737		1,782,998				28,397	04/25/2036	4FM
				Redemption 100.0000																	
54323M-AC-2	Longview Power LLC Delayed Draw TL B Nt		05/01/2013			121,977	121,977	118,487	87,976	31,141	2,860		34,001		121,977				2,972	03/01/2014	5FE
55275B-AD-9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		06/25/2013	Paydown		79,817	79,817	45,381	37,184	8,197	34,436		42,633		79,817				118	08/25/2036	1FM
55275S-AR-1	Master Alternative Loans Tr RMBS Ser 200		06/01/2013	Paydown		312,870	312,870	282,683	290,377		22,493		22,493		312,870				7,770	11/25/2021	1FM
56081#-AC-4	Major League Baseball Trust ABS PTC Nt		05/10/2013	Call 102.5033		291,604	284,483	284,483	284,483		7,122		7,122		291,604				5,784	12/10/2013	1
576434-S6-2	Master Asset Securitization Tr RMBS Ser		06/01/2013	Paydown		135,779	135,779	133,361	134,746		1,033		1,033		135,779				2,412	06/25/2015	1FM
59020U-3X-1	Merrill Lynch Crd Bse A S & S RMBS Ser 2		06/25/2013	Paydown		154,913	154,913	130,842	134,735	10,146	10,033		20,179		154,913				264	01/25/2037	5FM
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		06/01/2013	Paydown		522,500	522,500	508,686	513,237		9,263		9,263		522,500				11,183	08/25/2036	1FM
59549R-AC-8	Mid State Tr X ABS Ser 10 Cl M1 6.280%		06/15/2013	Paydown		93,817	93,817	78,889	78,889		14,928		14,928		93,817				2,437	02/15/2036	1AM
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1 5.598% 0		06/15/2013	Paydown		40,640	40,640	40,639	40,640						40,640				977	07/15/2038	2AM
61745M-2C-6	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C		06/01/2013	Paydown		4,878,555	4,878,555	4,821,003	4,864,455		14,100		14,100		4,878,555				131,539	07/15/2056	1FM
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		06/01/2013	Paydown		221,162	221,162	222,376	220,977		184		184		221,162				4,923	08/13/2042	1FM
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		06/01/2013	Paydown		30,431	30,431	30,431	30,431						30,431				631	11/25/2018	1FM
61748H-LC-3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR		06/01/2013	Paydown		186,003	186,003	165,182	165,182		20,821		20,821		186,003				2,076	09/25/2035	1FM
61749T-AA-2	Morgan Stanley Mtg Loan Tr RMBS Ser 2006		06/25/2013	Paydown		190,214	190,214	62,192	38,541	27,930	128,022	4,279	151,673		190,214				299	08/25/2036	1FM
61750C-AD-9	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C		04/01/2013	Paydown		21,459,429	21,459,429	21,576,276	21,428,698		30,731		30,731		21,459,429				423,828	07/12/2044	1FM
				Redemption 100.0000																	
63615#-AA-9	National Football League Sr Nt 6.690%		04/15/2013			409,807	409,807	409,807	409,807						409,807				13,708	10/15/2016	1
				Redemption 100.0000																	
63615#-AB-7	National Football League Sr Nt Ser A 6		04/15/2013			209,125	209,125	209,125	209,125						209,125				6,859	10/15/2017	1
				Redemption 100.0000																	
63651P-AA-2	National Inst Health Twinbrook CTL B Bld		06/15/2013			65,010	65,010	65,010	65,010						65,010				1,580	01/15/2019	1
				Redemption 100.0000																	
636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		06/15/2013			146,799	146,799	146,799	146,799						146,799				3,262	03/15/2014	1
63860H-AC-3	Nationstar Home Equity Loan Tr RMBS Ser		06/25/2013	Paydown		1,393,182	1,393,182	1,294,880			98,302		98,302		1,393,182				1,882	03/25/2037	1FM
				Redemption 47.6060																	
651715-AK-0	NewPage Corp Sr Nt 0.000% 12/31/14		04/30/2013			(1,085,237)	(2,279,621)	(1,085,237)	(843,460)	(241,777)			(241,777)		(1,085,237)					12/31/2014	6
651715-AK-0	NewPage Corp Sr Nt 0.000% 12/31/14		04/30/2013	Capital Distribution		(1,194,385)		(1,194,385)							(1,194,385)					12/31/2014	6
651715-AK-0	NewPage Corp Sr Nt 0.000% 12/31/14		04/01/2013	Taxable Exchange		15,779,621	30,000,000	14,386,155	12,398,571	241,777	1,745,807		1,987,584		14,386,155		1,393,466	1,393,466		12/31/2014	6
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		06/01/2013	Paydown		115,542	115,542	115,540	115,296		246		246		115,542				2,293	03/25/2034	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		06/25/2013	Paydown		55,866	55,866	17,457	17,457		38,408		38,408		55,866				101	04/25/2036	1FM
65536H-CQ-9	Nomura Home Equity Loan Inc RMBS Ser 200		06/25/2013	Paydown		281,163	281,163	273,451	273,451		7,712		7,712		281,163				504	02/25/2036	1FM
667294-AW-2	Northwest Airlines ABS EETC Ser 2001-1 C		04/01/2013	Paydown		146,297	146,297	146,545	146,500		(204)		(204)		146,297				5,150	10/01/2023	1FE
				Redemption 100.0000																	
67020B-AA-8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		06/07/2013			115,275	115,275	115,275	115,275						115,275				3,124	11/07/2023	1
67073E-AN-0	Nuveen Investments Inc Term Ln A First L		04/29/2013	Tax Free Exchange		901,597	901,597	901,597							901,597				16,444	05/13/2017	4FE
67112*-AB-0	OWT Homelite Royal Funding Tr Sr Nt 6.		06/30/2013	Maturity		2,250,000	2,250,000	2,269,120	2,253,058		(3,058)		(3,058)		2,250,000				75,375	06/30/2013	3
				Redemption 100.0000																	
68234P-AC-3	One Call Medical Term Ln Nt 3 5.500% 0		04/01/2013			30,000	30,000	29,446			554		554		30,000				32	08/20/2018	4FE
				Redemption 100.0000																	
69267E-AC-6	Ozburn Hessey Holding 1st Lien Term Ln N		05/23/2013			2,325,000	2,325,000	2,306,221	2,301,750	5,722	17,528		23,250		2,325,000				76,192	04/08/2016	4FE
				Redemption 100.0000																	
71944B-AF-2	Physician Oncology Services (Vantage) Te		06/06/2013			5,064,714	5,064,714	4,952,476	4,811,479	146,821	106,415		253,236		5,064,714				173,502	02/28/2017	4FE
				Redemption 100.0000																	
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		06/30/2013			103,025	103,025	103,025	103,025						103,025				3,039	12/31/2018	2
				Redemption 100.0000																	
74589#-AA-8	Pumperniks of Hallandale CTL 7.800% 07		06/15/2013			46,484	46,484	48,355	46,755		(271)		(271)		46,484				1,512	07/15/2014	1
74924D-AA-7	Residential Accredit Loans Inc RMBS Ser		06/01/2013	Paydown		72,004	140,336	101,656	101,193	463			463		101,656		(29,652)	(29,652)	4,008	09/25/2037	4FM
				Redemption 100.0000																	
74956F-AG-0	RH Donnelley New Term Ln Nt 2 D3-Exit		06/26/2013			79,059	79,059	33,995	13,735		45,064		45,064		79,059				3,206	12/31/2016	6FE
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser		06/25/2013	Paydown		321,294	321,294	275,361	275,361						275,361		45,933	45,933	502	08/25/2037	2FM
760985-GQ-8	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2013	Paydown		35,962	35,962	35,954	35,872		91		91		35,962				1,004	01/25/2032	1FM
760985-ST-9	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2013	Paydown		221,703	221,703	208,401	213,078		3,387		3,387		216,465		5,238	5,238	4,023	11/25/2032	1FM
76110V-KU-1	Residential Funding Mtg Sec II RMBS Ser		06/25/2013	Paydown		33,874	33,874	16,211	16,211		17,663		17,663		33,874				81	08/25/2032	1FM
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A		06/01/2013	Paydown		154,932	234,641	171,619	163,510	8,109			8,109		171,619		(16,686)	(16,686)	6,366	09/25/2037	5FM
779382-AP-5	Rowan Companies Inc Co Gtd Nt 4.875% 0		04/16/2013	Various		8,967,014	8,200,000	8,863,011			(9,691)		(9,691)		8,853,320		113,694	113,694	150,861	06/01/2022	2FE
78442G-GG-5	SLM Student Loan Tr ABS Ser 2003-4 Cl A5		06/17/2013	Paydown		127,892	127,892	127,819	125,213		2,679		2,679		127,892				1,043	03/15/2033	1FE
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A 0.773%		06/25/2013	Paydown		93,103	93,103	89,914	89,914		3,190		3,190		93,103				302	09/25/2035	1FM
785811-AA-8	SACO I Tr RMBS Ser 2006-5 Cl 1A 0.343%		06/25/2013	Paydown		97,336	107,778	37,183	37,199						37,199		60,137	60,137	238	04/25/2036	1FM
817609-AB-6	Servicemaster LP Nt 7.450% 08/15/27		05/14/2013	Seaport Group		2,670,000	3,000,000	2,062,500	2,062,500						2,062,500		607,500	607,500	168,867	08/15/2027	5FE
820922-AV-4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser		06/01/2013	Paydown		108,312	108,312	98,826	106,152		2,160		2,160		108,312				2,585	05/01/2017	1
				Redemption 100.0000																	
83001Q-AH-0	Six3 Systems Inc Term Ln Nt 1 7.000% 1		06/28/2013			37,500	37,500	37,416			84		84		37,500				1,305	10/04/2019	4FE
				Redemption 100.0000																	
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct		06/15/2013			18,823	18,823	18,823	18,823						18,823				793	12/15/2016	1
				Redemption 100.0000																	
861832-A@-2	Stonehenge Cap Fund NY LLC ABS Sr Nt Ser		06/15/2013			36,895	36,895	36,895	36,895						36,895				1,372	12/15/2015	1
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2013	Paydown		333,487	333,487	333,435	333,001		486		486		333,487				7,038	03/25/2034	1FM
86363G-AJ-3	Structured Asset Sec Corp RMBS Ser 2007-		06/01/2013	Paydown		978,960	1,165,830	1,052,102	1,052,102						1,052,102		(73,143)	(73,143)	25,494	04/25/2047	4FM
				Redemption 100.0000																	
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1		06/28/2013			14,379	14,379	14,379	14,379						14,379				151	02/28/2014	3FE
872227-AA-1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1		06/01/2013	Paydown		145,180	145,180	116,327	105,280	11,047	28,853		39,900		145,180				3,193	07/25/2037	1FM
87246A-AC-2	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		06/10/2013	Paydown		514,914	514,914	517,049	515,044		(130)		(130)		514,914				11,883	08/15/2039	1FM
				Redemption 100.0000																	
88649@-AA-8	Maxcess Term Ln Nt 1 9.750% 07/18/17		04/01/2013			233,011	233,011	233,011	233,011						233,011				7,660	07/18/2017	4
				Redemption 100.0000																	
89233U-AE-5	Toys R Us New Term Ln B Nt 1 6.000% 09		05/31/2013			37,583	37,583	37,191	36,389	826	369		1,195		37,583				946	09/01/2016	4FE
				Redemption 100.0000																	
90345U-AB-4	US FT Holdco Term Ln Nt 2 4.500% 10/04		06/28/2013			37,500	37,500	36,501	36,545		955		955		37,500				1,425	10/04/2017	4FE
				Redemption 100.0000																	
90359@-AA-4	US Nursing Corporation Term Ln Tranche A		06/26/2013			694,166	694,166	534,924	402,616	132,308	159,241		291,549		694,166				541	10/01/2013	6*
				Redemption 100.0000																	
90360@-AA-1	United States Shipping Subordinated Term		04/30/2013			304,068	304,068	137,726	104,904	32,822	166,343		199,165		304,068				2,534	08/07/2013	5
				Redemption 100.0000																	
90360@-AB-9	United States Shipping Restated Term Ln		04/30/2013			1,012,480	1,012,480	459,835	459,835		552,644		552,644		1,012,480				31,049	08/07/2013	5
				Redemption 100.0000																	
909279-S#-9	United Airlines Inc Mtg Ln N782UA 0.67		06/03/2013			405,049	405,049	329,102	389,234		15,815		15,815		405,049				1,423	09/01/2013	3

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
909279-S8-1	United Airlines Inc Mtg Ln N792UA 0.75		06/28/2013	Redemption 100.0000		366,243	366,243	337,544	360,174		6,069		6,069		366,243				1,429	01/29/2014	3
914908-AN-8	Univision Communications 1st Lien Extend		06/21/2013	Redemption 100.0000		11,992	11,992	11,620	11,640		352		352		11,992				322	03/31/2017	4FE
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		06/15/2013	Redemption 100.0000		220,656	220,656	219,930	220,324		332		332		220,656				4,327	11/15/2018	1
91802M-AA-8	Utility Contract Funding LLC Nt 7.944%		04/01/2013	Redemption 100.0000		264,787	264,787	264,641	264,735		51		51		264,787				10,517	10/01/2016	2FE
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C Cl A4		06/01/2013	Paydown		134,054	134,054	134,051	133,928		126		126		134,054				3,359	01/07/2027	1FE
92851@-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		06/15/2013	Redemption 100.0000		50,683	50,683	50,683	50,683						50,683				1,401	04/15/2022	2
92922F-4A-3	Washington Mutual Mtg RMBS Ser 2005-AR14		05/01/2013	Paydown		800,106	800,106	791,918	798,388		1,719		1,719		800,106				7,898	12/25/2035	1FM
931142-BT-9	Wal-Mart Stores Inc Sr Nt 4.550% 05/01		05/01/2013	Maturity		900,000	900,000	907,397			(7,397)		(7,397)		900,000				20,475	05/01/2013	1FE
93362F-AB-9	Washington Mutual Mtg RMBS Ser 2006-AR8		06/01/2013	Paydown		213,028	283,648	253,037	225,249	27,788			27,788		253,037		(40,009)	(40,009)	3,016	08/25/2046	1FM
93363E-AB-1	Washington Mutual Mtg RMBS Ser 2006-AR10		06/01/2013	Paydown		12,924	15,712	15,735	12,665	3,054			3,054		15,718		(2,793)	(2,793)	175	09/25/2036	1FM
93363N-AA-3	Washington Mutual Mtg RMBS Ser 2006-AR12		06/01/2013	Paydown		39,892	46,135	46,274	36,663	9,554	(1)		9,553		46,216		(6,324)	(6,324)	535	10/25/2036	1FM
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14		06/01/2013	Paydown		48,512	56,922	52,232	45,639	6,593			6,593		52,232		(3,719)	(3,719)	578	11/25/2036	1FM
939348-AE-8	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2013	Paydown		233,174	324,351	249,329	215,159	34,170			34,170		249,329		(16,155)	(16,155)	5,927	04/25/2037	1FM
949760-AP-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		04/01/2013	Paydown		3,263,197	3,263,197	3,467,962	3,350,160		(86,963)		(86,963)		3,263,197				57,051	08/25/2033	1FM
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20		06/01/2013	Redemption 100.0000		23,816	23,816	23,816	23,816						23,816				660	08/01/2027	2
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L		06/15/2013	Redemption 100.0000		25,497	25,497	26,695	26,395		(899)		(899)		25,497				785	05/15/2032	1
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co		06/10/2013	Redemption 100.0000		70,745	70,745	70,745	70,745						70,745				1,959	10/10/2024	2
94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59		06/01/2013	Redemption 100.0000		90,683	90,683	90,683	90,683						90,683				2,495	11/01/2022	2
98149B-AK-7	World Kitchen LLC Term Ln Nt 1 5.500%		06/28/2013			247,500	247,500	245,025			2,475		2,475		247,500				2,602	04/02/2018	4FE
00173T-AA-5	American Money Mgmt Corp CLO Ser 2004-3A	R	04/25/2013	Paydown		10,529,061	10,529,061	9,923,640	10,150,143		378,919		378,919		10,529,061				36,101	07/25/2016	1FE
009503-AD-5	Airspeed Ltd ABS Vitesse Air Hdg TrCtf S	R	06/15/2013	Paydown		27,784	27,784	18,973	9,011	11,027	7,745		18,772		27,784				828	06/15/2047	5*
018890-16-0	Preferred Term Secs XIII ABS Sec Nt Ser	F	06/24/2013	Paydown		370,360	370,360	306,029			72,429		72,429		370,360				(4,237)	03/24/2034	1AM
03512T-AA-9	Anglogold Holdings PLC Co Gtd Nt 5.375	R	04/25/2013	Barclays Capital		3,039,867	2,900,000	3,059,500			(3,618)		(3,618)		3,055,882		(16,015)	(16,015)	84,432	04/15/2020	2FE
66989H-AB-4	Novartis Co Gtd Nt 1.900% 04/24/13	R	04/24/2013	Maturity		2,000,000	2,000,000	2,005,792			(5,792)		(5,792)		2,000,000				19,000	04/24/2013	1FE
74040Y-AA-0	Preferred Term Sec Ltd ABS X Flt Rate Sr	R	04/03/2013	Paydown		306,272	306,272	192,951	196,389		109,883		109,883		306,272				1,640	07/03/2033	1FE
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	06/24/2013	Paydown		625,433	625,433	463,339	116,114		161,527		161,527		625,433				2,669	03/24/2034	1AM
74041C-AA-7	Preferred Term Sec Ltd XV ABS Flt Rt Nt	R	06/26/2013	Paydown		38,773	38,773	21,325	13,825		24,947		24,947		38,773				(4,684)	09/26/2034	1FE
74041U-AA-7	Preferred Term Sec ABS XIV Sec Nt 0.75	R	06/24/2013	Paydown		396,362	396,362	312,135			84,227		84,227		396,362				762	06/24/2034	1AM
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	06/24/2013	Paydown		379,019	379,019	287,941			91,078		91,078		379,019				1,233	12/22/2035	1AM
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-	R	06/24/2013	Redemption 100.0000		85,299	85,299	65,040			20,258		20,258		85,299				140	03/22/2038	1AM
74042W-AA-2	Preferred Term Sec Ltd XVIII ABS Flt Rt	R	06/24/2013	Paydown		604,244	604,244	425,992	422,467		181,777		181,777		604,244				3,233	09/23/2035	1AM
74043A-AC-5	Preferred Term Sec Ltd ABS XXIII Nt Ser	R	06/24/2013	Paydown		56,661	56,661	37,283	38,240		18,422		18,422		56,661				226	12/22/2036	1AM
74966U-AC-4	RPI Finance Trust Term Ln Nt 1 4.000%	R	06/28/2013	Redemption 100.0000		181,812	181,812	181,037	181,070		742		742		181,812				1,982	05/10/2018	2FE
74966U-AF-7	RPI Finance Trust New Term Ln B Nt 1 4	R	06/28/2013	Redemption 100.0000		64,224	64,224	63,307	63,360		864		864		64,224				800	11/10/2016	2FE
92928W-AF-2	WMC Fin USA Gtd Sr Nt 5.125% 05/15/13	R	05/15/2013	Maturity		14,500,000	14,500,000	14,247,125	14,483,480		16,520		16,520		14,500,000				371,563	05/15/2013	1FE
931899-9A-8	Walkers SPV Priv Pl Nt 0.183% 09/26/13	R	05/31/2013	Redemption 66.2008		489,841	739,932	489,841	425,565	64,276			64,276		489,841					09/26/2013	6*
931899-9A-8	Walkers SPV Priv Pl Nt 0.183% 09/26/13	R	05/31/2013	Capital Distribution		250,091		250,091	250,091						250,091					09/26/2013	6*
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	06/01/2013	Redemption 100.0000		142,780	142,780	142,780	142,780						142,780				3,462	03/01/2019	1
G5963#-AA-1	Meggitt plc Sr Nt 5.360% 06/10/13	F	06/10/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				107,200	06/10/2013	2
G72212-AA-4	Preferred Term Secs XIX ABS Sec Nt 0.6	F	06/22/2013	Paydown		684,282	684,282	519,849			330,228		330,228		684,282				(18,415)	12/22/2035	1AM
G7222G-AA-2	Preferred Term Secs XVII ABS Sec Nt 0.	F	06/24/2013	Paydown		212,095	212,095	161,192			50,903		50,903		212,095				744	06/23/2035	1AM
G7222R-AA-8	Preferred Term Secs XXI ABS Sec Nt 0.6	F	06/24/2013	Paydown		67,156	67,156	56,176			10,980		10,980		67,156				219	03/22/2038	1AM

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										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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
L0426#-AA-7	AWAS Aviation Capital Term Ln Nt 1 6.0	R	06/10/2013	Redemption 100.0000		198,675	198,675	194,711	194,974		3,701		3,701		198,675				6,458	05/12/2016	3FE
Q6075#-AA-3	FMG (Fortescue Metals) Resrcs Term Ln B	R	06/28/2013	Redemption 100.0000		80,000	80,000	81,000			(1,000)		(1,000)		80,000				1,018	10/18/2017	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						206,800,349	221,996,039	200,725,258	165,012,921	1,203,116	5,443,036	24,217	6,621,935		205,008,889		1,791,463	1,791,463	5,655,109	XXX	XXX
8399997. Total - Bonds - Part 4						498,867,675	499,650,872	483,293,911	418,176,197	(10,753,906)	4,405,670	24,217	(6,372,453)		485,215,715		13,651,963	13,651,963	9,143,419	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						498,867,675	499,650,872	483,293,911	418,176,197	(10,753,906)	4,405,670	24,217	(6,372,453)		485,215,715		13,651,963	13,651,963	9,143,419	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
217202-10-0	Copano Energy LLC Com		05/03/2013	Tax Free Exchange	25,700.000	994,839		994,839							994,839				14,778		L
29273V-10-0	Energy Transfer Equity LP Com		05/21/2013	Various	100,000.000	6,006,421		3,625,000	4,548,000	(923,000)			(923,000)		3,625,000		2,381,421	2,381,421	128,000		L
494550-10-6	Kinder Morgan Energy - LP Com		05/03/2013	Cash Adjustment	0.910	79		77							77		2	2			L
88160T-10-7	Tesoro Logistics LP Com		04/30/2013	Various	46,200.000	2,727,176		2,038,882	1,533,000	6,184			6,184		2,038,882		688,294	688,294	16,538		L
74734M-10-9	QIHOO 360 Technology Co Ltd ADR - Com	R	06/18/2013	Merrill Lynch	4,264.000	182,262		186,976							186,976		(4,715)	(4,715)			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,910,777	XXX	6,845,774	6,081,000	(916,816)			(916,816)		6,845,774		3,065,002	3,065,002	159,316	XXX	XXX
9799997. Total - Common Stocks - Part 4						9,910,777	XXX	6,845,774	6,081,000	(916,816)			(916,816)		6,845,774		3,065,002	3,065,002	159,316	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						9,910,777	XXX	6,845,774	6,081,000	(916,816)			(916,816)		6,845,774		3,065,002	3,065,002	159,316	XXX	XXX
9899999. Total - Preferred and Common Stocks						9,910,777	XXX	6,845,774	6,081,000	(916,816)			(916,816)		6,845,774		3,065,002	3,065,002	159,316	XXX	XXX
9999999 - Totals						508,778,452	XXX	490,139,685	424,257,197	(11,670,722)	4,405,670	24,217	(7,289,269)		492,061,489		16,716,965	16,716,965	9,302,735	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants														XXX							XXX	XXX
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options														XXX							XXX	XXX
0039999. Subtotal - Purchased Options - Hedging Effective - Caps														XXX							XXX	XXX
0049999. Subtotal - Purchased Options - Hedging Effective - Floors														XXX							XXX	XXX
0059999. Subtotal - Purchased Options - Hedging Effective - Collars														XXX							XXX	XXX
0069999. Subtotal - Purchased Options - Hedging Effective - Other														XXX							XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants														XXX							XXX	XXX
0099999. Subtotal - Purchased Options - Hedging Other - Put Options														XXX							XXX	XXX
0109999. Subtotal - Purchased Options - Hedging Other - Caps														XXX							XXX	XXX
0119999. Subtotal - Purchased Options - Hedging Other - Floors														XXX							XXX	XXX
0129999. Subtotal - Purchased Options - Hedging Other - Collars														XXX							XXX	XXX
0139999. Subtotal - Purchased Options - Hedging Other - Other														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants														XXX							XXX	XXX
0169999. Subtotal - Purchased Options - Replications - Put Options														XXX							XXX	XXX
0179999. Subtotal - Purchased Options - Replications - Caps														XXX							XXX	XXX
0189999. Subtotal - Purchased Options - Replications - Floors														XXX							XXX	XXX
0199999. Subtotal - Purchased Options - Replications - Collars														XXX							XXX	XXX
0209999. Subtotal - Purchased Options - Replications - Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
0239999. Subtotal - Purchased Options - Income Generation - Put Options														XXX							XXX	XXX
0249999. Subtotal - Purchased Options - Income Generation - Caps														XXX							XXX	XXX
0259999. Subtotal - Purchased Options - Income Generation - Floors														XXX							XXX	XXX
0269999. Subtotal - Purchased Options - Income Generation - Collars														XXX							XXX	XXX
0279999. Subtotal - Purchased Options - Income Generation - Other														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0309999. Subtotal - Purchased Options - Other - Put Options														XXX							XXX	XXX
0319999. Subtotal - Purchased Options - Other - Caps														XXX							XXX	XXX
0329999. Subtotal - Purchased Options - Other - Floors														XXX							XXX	XXX
0339999. Subtotal - Purchased Options - Other - Collars														XXX							XXX	XXX
0349999. Subtotal - Purchased Options - Other - Other														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants														XXX							XXX	XXX
0449999. Subtotal - Written Options - Hedging Effective - Put Options														XXX							XXX	XXX
0459999. Subtotal - Written Options - Hedging Effective - Caps														XXX							XXX	XXX
0469999. Subtotal - Written Options - Hedging Effective - Floors														XXX							XXX	XXX
0479999. Subtotal - Written Options - Hedging Effective - Collars														XXX							XXX	XXX
0489999. Subtotal - Written Options - Hedging Effective - Other														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants														XXX							XXX	XXX
0519999. Subtotal - Written Options - Hedging Other - Put Options														XXX							XXX	XXX
0529999. Subtotal - Written Options - Hedging Other - Caps														XXX							XXX	XXX
0539999. Subtotal - Written Options - Hedging Other - Floors														XXX							XXX	XXX
0549999. Subtotal - Written Options - Hedging Other - Collars														XXX							XXX	XXX
0559999. Subtotal - Written Options - Hedging Other - Other														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0579999. Subtotal - Written Options - Replications - Call Options and Warrants														XXX							XXX	XXX
0589999. Subtotal - Written Options - Replications - Put Options														XXX							XXX	XXX
0599999. Subtotal - Written Options - Replications - Caps														XXX							XXX	XXX
0609999. Subtotal - Written Options - Replications - Floors														XXX							XXX	XXX
0619999. Subtotal - Written Options - Replications - Collars														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0629999. Subtotal - Written Options - Replications - Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
0659999. Subtotal - Written Options - Income Generation - Put Options														XXX							XXX	XXX
0669999. Subtotal - Written Options - Income Generation - Caps														XXX							XXX	XXX
0679999. Subtotal - Written Options - Income Generation - Floors														XXX							XXX	XXX
0689999. Subtotal - Written Options - Income Generation - Collars														XXX							XXX	XXX
0699999. Subtotal - Written Options - Income Generation - Other														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants														XXX							XXX	XXX
0729999. Subtotal - Written Options - Other - Put Options														XXX							XXX	XXX
0739999. Subtotal - Written Options - Other - Caps														XXX							XXX	XXX
0749999. Subtotal - Written Options - Other - Floors														XXX							XXX	XXX
0759999. Subtotal - Written Options - Other - Collars														XXX							XXX	XXX
0769999. Subtotal - Written Options - Other - Other														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 532716AM9	D 1-1	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/13/2007	07/15/2017		8,650,000	USDLIBBBA3M (4.98 USD)			(202,540)			(1,272,436)					87,575		100 / 99.957
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 902494AN3	D 1-1	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/19/2007	04/01/2016		9,750,000	USDLIBBBA3M (4.62 USD)			(210,732)			(1,037,693)					81,493		100 / 99.969
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability	Exhibit 7	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2012	12/15/2024		400,000,000	USDLIBBBA3M (4.566 USD)						36,843,988					6,819,906		100 / 100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(413,271)		XXX	34,533,858					6,988,973	XXX	XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default														XXX							XXX	XXX
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2003	12/10/2013		6,005,104	5.81 USD (4.08 CHF)			741	(2,460,504)		(2,464,204)		273,740			20,204		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												741	(2,460,504)	XXX	(2,464,204)		273,740			20,204	XXX	XXX
0889999. Subtotal - Swaps - Hedging Effective - Total Return														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0899999. Subtotal - Swaps - Hedging Effective - Other														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(412,530)	(2,460,504)	XXX	32,069,654		273,740			7,009,177	XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/13/2007	04/01/2014		9,160,000	USDLIBBBA3M (4.967 USD)			(213,872)	(319,026)		(319,026)	209,808				40,030		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/13/2008	06/17/2015		400,000,000	4.7825 USD (USDLIBBBA3M)			8,979,193	33,485,880		33,485,880	(9,266,417)				2,822,528		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	11/03/2008	02/05/2015		400,000,000	4.138 USD (USDLIBBBA3M)			7,687,475	23,536,920		23,536,920	(7,719,794)				2,549,510		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2010	08/03/2020		200,000,000	USDLIBBBA3M (3.0042 USD)			(2,726,748)	(11,216,185)		(11,216,185)	12,017,448				2,682,764		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2009	12/10/2019		190,000,000	USDLIBBBA3M (3.516 USD)			(3,061,964)	(17,611,357)		(17,611,357)	10,784,316				2,429,269		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/08/2009	12/10/2019		270,000,000	USDLIBBBA3M (3.53 USD)			(4,370,112)	(25,258,997)		(25,258,997)	15,346,926				3,452,119		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2020		200,000,000	USDLIBBBA3M (3.7332 USD)			(3,437,762)	(21,165,177)		(21,165,177)	11,866,085				2,584,140		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/24/2010	02/26/2020		150,000,000	USDLIBBBA3M (3.7732 USD)			(2,609,339)	(16,226,135)		(16,226,135)	9,047,626				1,949,359		001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												246,870	(34,774,077)	XXX	(34,774,077)	42,285,999				18,509,718	XXX	XXX
Credit Default Swap - Purchased Protection on Ingersoll-Rand Co	029717A08	N/A	Credit	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2006	03/20/2015		13,000,000	(0.93 USD)			(60,786)	(166,869)		(166,869)	35,641					2	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(60,786)	(166,869)	XXX	(166,869)	35,641					XXX	XXX
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange														XXX							XXX	XXX
Total Return Swap (MSUSVXH Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	02/19/2013	08/20/2013		29,882,255	MSUSVXH Index(1.25)			(133,517)	967,225		967,225	967,225				56,236		003
Total Return Swap (SPDVIXP Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2013	08/30/2013		19,368,590	SPDVIXP Index(1.5)			(95,176)	1,204,704		1,204,704	1,204,704				39,864		003
Total Return Swap (MSUSVXH Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	04/16/2013	10/15/2013		40,845,833	MSUSVXH Index(1.25)			(89,326)	1,322,093		1,322,093	1,322,093				111,342		003
Total Return Swap (SPDVIXP Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/30/2013	10/31/2013		10,349,520	SPDVIXP Index(1.5)		261	(28,769)	643,728		643,728	643,468				30,248		003
Total Return Swap (Commodity Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/30/2013	11/27/2013		25,000,000	Commodity Index(0.6)			(1,233)	(411,792)		(411,792)	(411,792)				80,687		003
0949999. Subtotal - Swaps - Hedging Other - Total Return											261	(348,020)	3,725,959	XXX	3,725,959	3,725,698				318,377	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other											261	(161,936)	(31,214,987)	XXX	(31,214,987)	46,047,338				18,828,095	XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(166,401)	(34,774,077)	XXX	(240,218)	42,285,999				25,498,691	XXX	XXX
1169999. Total Swaps - Credit Default												(60,786)	(166,869)	XXX	(166,869)	35,641					XXX	XXX
1179999. Total Swaps - Foreign Exchange												741	(2,460,504)	XXX	(2,464,204)		273,740			20,204	XXX	XXX
1189999. Total Swaps - Total Return											261	(348,020)	3,725,959	XXX	3,725,959	3,725,698				318,377	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps											261	(574,466)	(33,675,491)	XXX	854,667	46,047,338	273,740			25,837,272	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												(412,530)	(2,460,504)	XXX	32,069,654		273,740			7,009,177	XXX	XXX
1409999. Subtotal - Hedging Other											261	(161,936)	(31,214,987)	XXX	(31,214,987)	46,047,338				18,828,095	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals											261	(574,466)	(33,675,491)	XXX	854,667	46,047,338	273,740			25,837,272	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Manages cash flow risk
003	Hedges the equity risk of a liability
004	Hedges the interest rate risk of an asset
005	Hedges the interest rate risk of a liability
006	Hedges the credit risk of an asset
007	Replication income generation
008	Hedges the currency risk of an asset
009	Hedges the currency risk of a liability

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other		20	21	22
														15	16	17	18	19			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																				XXX	XXX
1289999. Subtotal - Long Futures - Hedging Other																				XXX	XXX
1299999. Subtotal - Long Futures - Replication																				XXX	XXX
1309999. Subtotal - Long Futures - Income Generation																				XXX	XXX
1319999. Subtotal - Long Futures - Other																				XXX	XXX
1329999. Subtotal - Long Futures																				XXX	XXX
1339999. Subtotal - Short Futures - Hedging Effective																				XXX	XXX
0000BPU3	650	406,250	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	09/15/2013	CME		156.6646	152.0400	199,063					1,878,728	1,878,728	48,627		625
0000ECU3	1,300	162,500,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	09/15/2013	CME		1.3336	1.3023	471,250					5,089,955	5,089,955	19,450,945		125,000
0000FVU3	7,500	7,500,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2013	CBT		123.1539	121.0469	(175,781)					15,802,313	15,802,313	897,736		1,000
0000JYU3	30	37,500	Jpy Yen Currency Futures	Private Equity Portfolio	BA - 1	Currency	09/15/2013	CME		104.5773	100.8700	30,375					139,023	139,023	4,489		1,250
0000TYU3	1,320	1,320,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2013	CBT		130.3570	126.5625	103,125					5,008,707	5,008,707	158,002		1,000
0000USU3	4,300	4,300,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2013	CBT		142.4039	135.8438	(1,075,000)					28,208,430	28,208,430	514,702		1,000
1349999. Subtotal - Short Futures - Hedging Other												(446,969)					56,127,155	56,127,155	21,074,500	XXX	XXX
1359999. Subtotal - Short Futures - Replication																				XXX	XXX
1369999. Subtotal - Short Futures - Income Generation																				XXX	XXX
1379999. Subtotal - Short Futures - Other																				XXX	XXX
1389999. Subtotal - Short Futures												(446,969)					56,127,155	56,127,155	21,074,500	XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												(446,969)					56,127,155	56,127,155	21,074,500	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(446,969)					56,127,155	56,127,155	21,074,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	23,642,392	(2,627,892)	21,014,500
UBS		60,000	60,000
Total Net Cash Deposits	23,642,392	(2,567,892)	21,074,500

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	21,074,500		21,074,500				21,074,500	21,074,500
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y			(25,258,997)			(25,258,997)		3,452,119	
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,175,000	1,848,432			1,848,432			70,112	
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y			(411,792)			(411,792)		80,687	
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	22,733,000		(13,676,690)		36,843,988	(13,680,390)	430,598	9,522,873	
Goldman Sachs Group Inc	FOR8UP27PHTHYVLBNG30	Y	Y	29,841,000	23,536,920			23,536,920			2,549,510	
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y			(319,026)			(319,026)		40,030	
Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69	Y	Y	32,392,000	33,485,880		1,093,880	33,485,880	(1,272,436)		2,910,103	2,910,103
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	3,356,000	2,289,318			2,289,318			167,578	
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y			(33,837,492)			(34,875,185)		4,460,121	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(21,332,045)			(21,332,045)		2,584,140	
0299999. Total NAIC 1 Designation				90,497,000	61,160,551	(94,836,043)	1,093,880	98,004,539	(97,149,872)	430,598	25,837,272	2,910,103
0399999. Total NAIC 2 Designation												
0499999. Total NAIC 3 Designation												
0599999. Total NAIC 4 Designation												
0699999. Total NAIC 5 Designation												
0799999. Total NAIC 6 Designation												
0899999. Aggregate Sum of Central Clearing houses												
0999999 - Totals				90,497,000	82,235,051	(94,836,043)	22,168,380	98,004,539	(97,149,872)	430,598	46,911,772	23,984,603

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	Cash			32,392,000		32,392,000		V
Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	Cash			29,841,000		29,841,000		V
Morgan Stanley Intl Ltd 4PQUHN3JPFGFNF3BB653	Cash			3,356,000		3,356,000		V
Barclays PLC G5GSEF7VJP5I70UK5573	Cash			2,175,000		2,175,000		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash			22,733,000		22,733,000		V
0199999 - Total				90,497,000		90,497,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
UBS AG BFM8T61CT2L1QCEMIK50	Cash			23,687,000		XXX		V
Bank of America Corp B4TYDEB6GKMZO031MB27	Cash			24,841,000		XXX		V
JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	Cash			423,000		XXX		V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash			36,069,000		XXX		V
Credit Suisse First Boston International E58DKGMJYYYJLN8C3868	Cash			434,000		XXX		V
Morgan Stanley - CME KJNXBSIIZVIKEX4NF0L81	Cash			21,014,500		XXX		I
UBS - CME WAMGYERMS70XFZUOY219	Cash			60,000		XXX		I
0299999 - Total				106,528,500		XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	Argent Securities Inc RMBS		1FM	514,430	514,430	07/25/2036
05568Q-AB-1	BNC Mortgage Ln Tr RMBS		1FM	4,079,909	4,205,979	07/25/2037
14453F-AB-5	Carrington Mtg Loan Tr RMBS		5FM	1,108,816	1,108,816	06/25/2036
29445U-AA-3	Equifirst Mtg Loan Tr RMBS		1FM	2,946,041	2,946,041	04/25/2037
362351-AA-6	GSAA Home Equity Tr RMBS		1FM	2,235,347	2,235,347	12/25/2046
617487-AB-9	Morgan Stanley Mtg Tr RMBS		1FM	687,058	687,058	11/25/2036
81376G-AC-4	Securitized AB Rec LLC RMBS		1FM	658,388	658,388	09/25/2036
81378E-AA-1	Securitized AB Rec LLC RMBS		1FM	946,217	946,217	05/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				13,176,206	13,302,276	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				13,176,206	13,302,276	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities				13,176,206	13,302,276	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				13,176,206	13,302,276	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Overnight Repos			52,528,722	52,528,722	07/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				52,528,722	52,528,722	XXX
9999999 - Totals				65,704,928	65,830,998	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 46,570,899 Book/Adjusted Carrying Value $ 46,570,332
2. Average balance for the year to date Fair Value $ 31,943,253 Book/Adjusted Carrying Value $ 32,057,318
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 12,193,460 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ 1,108,816 NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year to date — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year to date — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of America	Concord, CA					663,027	757,010	614,900	XXX
The Bank of New York Mellon	New York, NY					19,917,698	18,705,019	22,912,967	XXX
Chase	Springfield, IL					24,453,864	21,124,043	21,564,926	XXX
Chase	Columbus, OH					(127,617,150)	(138,857,606)	(138,238,601)	XXX
Corestates Bank	Philadelphia, PA					1,847,497	2,576,773	2,813,701	XXX
First Star Bank	Cincinnati, OH					1,727,950	928,580	1,163,945	XXX
First Union	Charlotte, NC					925,135	2,089,274	2,513,728	XXX
Huntington National Bank	Columbus, OH					(10,357,883)	(10,339,705)	(24,203,855)	XXX
National Bank of Detroit	Detroit, MI					(136,512,420)	(135,276,483)	(142,507,027)	XXX
Nations Bank	Raleigh, NC					273,020	871,569	626,701	XXX
Nationwide Bank	Columbus, OH					1,937	1,888	1,888	XXX
PNC	Pittsburg, PA					7,070,903	8,697,032	6,691,321	XXX
Univest Bank and Trust Co	Souderton, PA					(27,638,701)	(32,220,323)	(28,491,263)	XXX
Univest Bank and Trust Co	Souderton, PA - Money Market Funds					(4,904,620)	(4,904,620)	(4,904,620)	XXX
Wells Fargo Bank	Los Angeles, CA					4,598,983	3,569,590	(13,211,387)	XXX
									XXX
									XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

Designate the type of health care providers reported on this page:

Physicians, including surgeons and osteopaths

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
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. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2013 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

Designate the type of health care providers reported on this page:

Hospitals

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
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. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:

Other health care professionals, including dentists, chiropractors, and podiatrists

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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								
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. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2013 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL					(73)	(6)	1	153
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO	15,812	3,294			2,676			2,676
7. Connecticut CT					(207)			528
8. Delaware DE					(90)			249
9. District of Columbia DC					(19)			53
10. Florida FL					(5,612)	(127)	1	12,392
11. Georgia GA					(119)	(9)	1	322
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL					(92)			243
15. Indiana IN					(38)			87
16. Iowa IA	16,570	16,804			(215)			12,846
17. Kansas KS		10,315			3,124			8,810
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD					(612)			1,578
22. Massachusetts MA					(15)			38
23. Michigan MI					(55)			146
24. Minnesota MN								
25. Mississippi MS					(4)			4
26. Missouri MO								
27. Montana MT								
28. Nebraska NE	6,079	2,865			648			2,373
29. Nevada NV					1			1
30. New Hampshire NH					(3)			1
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								794
34. North Carolina NC					(650)			1,408
35. North Dakota ND								
36. Ohio OH		7			(3,417)	(1,562)	1	7,882
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA					(3,004)	(2,076)	1	7,668
40. Rhode Island RI					(21)			54
41. South Carolina SC					(131)			324
42. South Dakota SD								
43. Tennessee TN					(14)			116
44. Texas TX								
45. Utah UT								
46. Vermont VT					(53)			141
47. Virginia VA					(533)			1,253
48. Washington WA								
49. West Virginia WV					(821)	(2,904)	1	2,076
50. Wisconsin WI	20,290	10,145			7,682			11,078
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate Other Aliens OT								
59. Totals	58,751	43,430			(1,667)	(6,684)	6	75,294
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2013 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2013

NAIC Group Code 0140 NAIC Company Code 23787

Company Name NATIONWIDE MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 22,695	$ 18,714	$ 1,051

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No [ ]

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

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $

2.32 Amount estimated using reasonable assumptions: $ 15,431

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. $