



QUARTERLY STATEMENT

As of September 30, 2015
of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code.....	0140	0140	NAIC Company Code.....	23787	Employer's ID Number.....	31-4177100
	(Current Period) (Prior Period)					
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO			Country of Domicile US		
Incorporated/Organized.....	December 6, 1925	Commenced Business.....			April 14, 1926	
Statutory Home Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)					
Main Administrative Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)			614-249-7111	(Area Code) (Telephone Number)	
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... 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..... COLUMBUS OH US 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)			614-249-1545	(Area Code) (Telephone Number)	
Internet Web Site Address	WWW.NATIONWIDE.COM					
Statutory Statement Contact	CHERYL M. DENNIS (Name)			614-249-1545	(Area Code) (Telephone Number) (Extension)	
	FINRPT@NATIONWIDE.COM (E-Mail Address)			866-315-1430	(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN #	PRES & COO- PROP & CAS	2. ROBERT WILLIAM HORNER III	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER		

OTHER

J LYNN ANDERSON	SR VP-PRESIDENT-NW BANK	DAVID GERARD ARANGO	SR VP-PERSONAL LINES PRO
DAVID ALAN BANO	SR VP-CHIEF CLAIMS OFF	JAMES DAVID BENSON	SR VP - CONTROLLER
DAVID WILLIAM BERSON	SR VP- CHIEF ECONOMIST	PAMELA ANN BIESECKER	SR VP-HEAD OF TAXATION
MICHAEL ALOYSIUS BOYD #	SR. VP-ENTERPRISE BRAND MRK	WILLIAM JOSEPH BURKE	SR VP- MARKETING-P&C OPS
JOHN LAUGHLIN CARTER	SR VP NW RETIREMENT PLANS	THOMAS EDWARD CLARK	SR VP-NW EXCESS & SURPLUS
TAMMY CRAIG	SR VP- CIO CL & AGENCY	RAE ANN DANKOVIC #	SR VP- NFS LEGAL
GARY ANTHONY DOUGLAS	SR VP- NW NATIONAL PARTNERS	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	MARTHA LOVETTE FRYE	SR REG VP-RALEIGH EXCL DIST
MARK ANTHONY GAETANO	SR VP-BTO	DAVID LUTHER GIERTZ #	SR VP- DISTRIBUTION & SALES
PETER ANTHONY GOLATO	SR VP-NW FIN NETWORK	SUSAN JEAN GUELI	SR VP - CIO NF SYSTEMS
MELISSA DOSS GUTIERREZ	SR VP - PCIO SALES SUPPORT	HARRY HANSEN HALLOWELL	SR VP - CHIEF INVEST OFF
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	SR VP-PRESIDENT,NW GROWTH SOL
GREGORY SCOTT JORDAN	SR VP - INTERNAL AUDIT	THOMAS WAYNE JURGENS #	SR VP- BRKG-EXCESS & SURPLUS
CHETAN DHURUV KANDHARI #	SR VP-CIO ENTERPRISE APP	MICHAEL CRAIG KELLER	EXEC VP-CHIEF INFO OFFICER
GALE VERDELL KING	EXEC VP - CHIEF ADMIN OFF	JAMES RUSSELL KORCYKOSKI #	SR VP - ENTERPRISE CTO
MICHAEL PATRICK LEACH	SR VP. CFO - P&C	BRADLEY HIATT LEMONS #	SR VP-CUST INSIGHTS & ANALYT
MICHAEL ALLEN LEX	SR VP-CMRCL LINES PROD MGMT	KATHERINE MARIE LIEBEL #	SR VP - P&C TRANSFORMATION
BRAD RAY LIGGETT #	SR VP- NW AGRIBUSINESS	NANCY KAREN MACKE	SR VP- COMP., BENEFITS&HR OPS
JENNIFER BOYD MACKENZIE	SR VP- MARKETING NF	MICHAEL WILLIAM MAHAFFEY #	SR VP,CHF STGY & RISK OFFC
JENNIFER LYNN MARSHALEK #	SR VP-ENTPRISE DIGI SALE & SERV	ORYSIA KSENIA MEYERS	SR REG VP- COLUMBUS EXCL DIST
MICHAEL DEAN MILLER	SR VP-NW EX & SURP/SPEC INS	KAI VINCENT MONAHAN #	SR VP- MORTGAGE OPERATIONS
GREGORY STEPHEN MORAN	SR VP - CIO IT INFRA	SANDRA LEE NEELY	SR VP-DPTY GENERAL CNSL
JAMES MICHAEL PEDERSEN	SR VP PRES-NW PVT CLIENT	MARK ANGELO PIZZI	PRES & COO-NW DIRECT & MEM SOL
STEVEN CHARLES POWER #	SR VP-NFS FIN SOLN & SPT SVCS	STEPHEN SCOTT RASMUSSEN	CEO
SANDRA LYNN RICH	SR VP-CHIEF COMPLIANCE OFF	MICHAEL ANTHONY RICHARDSON #	SR VP-CIO PL & DIRECT
JEFF MILLARD ROMMEL	SR VP-P&C INDEPENDENT DIST	AMY TAYLOR SHORE	SR VP-P&C EXCLUSIVE DISTR
ERIC EUGENE SMITH	SR VP-FIELD UNDERWRITING/PROD	MICHAEL SCOTT SPANGLER #	SR VP- INVEST MANAGMT GRP
SHELLY BRAZEAU TEMPLE	SR VP-P&C CUST SER & SAL	MARK RAYMOND THRESHER	EXEC VP - CFO
GURUPRASAD CHITRAPURA	SR VP-APPS & DATA SVCS CIO	ANDREW DAWNLY WALKER	SR VP-IT CFO & CH PROC OFF
VASUDEVA #			
KIRT ALAN WALKER	PRESIDENT & COO - NATIONWIDE FIN	TERRANCE WILLIAMS #	EXEC VP- CHIEF MARKT OFFC

DIRECTORS OR TRUSTEES

JAMES BERNARD BACHMANN	ARTHUR IRVING BELL	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL
KENNETH DALE DAVIS	DANIEL THOMAS KELLEY	MARY DIANE KOKEN	LYDIA MICHEAUX MARSHALL
TERRY WAYNE MCCLURE	BARRY JAMES NALEBUFF	BRENT RINNER PORTEUS	SUKU RADIA
STEPHEN SCOTT RASMUSSEN	MICHAEL JOSEPH TOELLE	SPARKY RAY WEILNAU	JEFFREY WADE ZELLERS

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

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRES & COO- PROP & CAS	VP - CORP GOV & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2015

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 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,169,702,382		12,169,702,382	11,459,137,122
2. Stocks:				
2.1 Preferred stocks.....	266,764		266,764	3,393,015
2.2 Common stocks.....	8,602,311,935	10,001,000	8,592,310,935	8,421,349,764
3. Mortgage loans on real estate:				
3.1 First liens.....	749,622,874		749,622,874	650,266,926
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	611,870,390		611,870,390	630,048,118
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	34,494,297		34,494,297	35,587,671
4.3 Properties held for sale (less \$....(2,714) encumbrances).....			0	
5. Cash (\$....(278,425,648)), cash equivalents (\$.....0) and short-term investments (\$....683,317,602).....	404,891,954		404,891,954	394,158,033
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	10,238,288
8. Other invested assets.....	3,528,524,195	112,697,207	3,415,826,988	3,610,866,619
9. Receivables for securities.....	23,932,227		23,932,227	
10. Securities lending reinvested collateral assets.....	61,860,919		61,860,919	59,955,592
11. Aggregate write-ins for invested assets.....	1,458,663,055	0	1,458,663,055	1,368,953,917
12. Subtotals, cash and invested assets (Lines 1 to 11).....	27,646,140,992	122,698,207	27,523,442,785	26,643,955,065
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	118,459,391	572	118,458,819	143,013,039
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,311,582,550	40,442,076	2,271,140,473	2,201,590,939
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,146,795,848	8,174,058	3,138,621,790	2,930,834,081
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	212,821,774		212,821,774	222,368,782
16.2 Funds held by or deposited with reinsured companies.....	1,774,998		1,774,998	1,339,240
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	53,331,781		53,331,781	85,946,239
18.2 Net deferred tax asset.....	2,633,832,780	1,066,076,544	1,567,756,236	1,562,985,558
19. Guaranty funds receivable or on deposit.....	1,666,295		1,666,295	3,240,752
20. Electronic data processing equipment and software.....	511,649,820	380,678,482	130,971,338	155,099,650
21. Furniture and equipment, including health care delivery assets (\$.....0).....	104,108,687	104,108,687	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	9,339		9,339	
23. Receivables from parent, subsidiaries and affiliates.....	203,635,146	99,714	203,535,432	334,688,804
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	603,140,047	190,176,105	412,963,942	426,132,621
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	37,548,949,447	1,912,454,445	35,636,495,001	34,711,194,770
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	37,548,949,447	1,912,454,445	35,636,495,001	34,711,194,770

DETAILS OF WRITE-INS

1101. Corporate owned investment value of life insurance.....	1,242,462,314		1,242,462,314	1,251,193,549
1102. Derivative collateral and receivables.....	155,369,363		155,369,363	116,208,328
1103. Other investment receivables.....	60,831,378		60,831,378	1,552,040
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	1,458,663,055	0	1,458,663,055	1,368,953,917
2501. Agent benefit investment value of line insurance and annuity contracts.....	165,087,117		165,087,117	159,504,026
2502. Deposits and prepaid assets.....	36,726,583	36,726,583	0	
2503. Equities and deposits in pools and associations.....	135,205,740		135,205,740	139,274,603
2598. Summary of remaining write-ins for Line 25 from overflow page.....	266,120,607	153,449,522	112,671,085	127,353,992
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	603,140,047	190,176,105	412,963,942	426,132,621

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....3,205,248,112).....	8,923,627,948	8,412,021,978
2. Reinsurance payable on paid losses and loss adjustment expenses.....	801,469,429	789,033,185
3. Loss adjustment expenses.....	1,851,251,346	1,837,522,621
4. Commissions payable, contingent commissions and other similar charges.....	302,540,008	317,361,937
5. Other expenses (excluding taxes, licenses and fees).....	105,113,343	108,714,218
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	73,147,426	109,854,446
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$....5,163,112 and interest thereon \$.....0.....	5,163,112	5,163,112
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....1,752,238,212 and including warranty reserves of \$....11,476,609 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....)	6,409,047,135	6,027,751,583
10. Advance premium.....	116,989,807	113,024,865
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	13,193,368	10,487,566
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,056,080,940	1,020,836,301
13. Funds held by company under reinsurance treaties.....	432,481	321,081
14. Amounts withheld or retained by company for account of others.....	1,471,071,644	1,571,694,180
15. Remittances and items not allocated.....	218,969,317	168,761,170
16. Provision for reinsurance (including \$.....0 certified).....	19,348,866	19,348,866
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	23,299	8,376
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	249,998,770	330,103,382
20. Derivatives.....	94,511,866	84,734,069
21. Payable for securities.....	112,458,644	30,109,814
22. Payable for securities lending.....	66,707,978	68,272,357
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,594,912,432	1,548,080,642
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	23,486,059,159	22,573,205,749
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	23,486,059,159	22,573,205,749
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	2,190,967,292	2,190,559,259
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	9,959,468,550	9,947,429,762
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	12,150,435,842	12,137,989,021
38. Totals (Page 2, Line 28, Col. 3).....	35,636,495,001	34,711,194,770

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	12,675,271	8,898,407
2502. Agents' security fund reserve.....	1,129,485,827	1,150,951,529
2503. Contingent suit liabilities.....	11,901,187	14,496,810
2598. Summary of remaining write-ins for Line 25 from overflow page.....	440,850,147	373,733,896
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,594,912,432	1,548,080,642
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$..... 2,205,792,968).....	2,370,251,370	2,583,573,748	3,416,582,677
1.2 Assumed..... (written \$..... 12,901,090,107).....	12,295,669,698	11,451,362,219	15,412,358,165
1.3 Ceded..... (written \$..... 3,352,926,672).....	3,293,382,366	3,121,813,066	4,187,660,082
1.4 Net..... (written \$..... 11,753,956,403).....	11,372,538,703	10,913,122,901	14,641,280,760
DEDUCTIONS:			
2. Losses incurred (current accident year \$..... 6,744,997,514):			
2.1 Direct.....	1,125,510,484	1,313,552,184	1,726,365,423
2.2 Assumed.....	7,685,663,950	7,348,307,985	9,694,160,507
2.3 Ceded.....	1,935,026,509	1,891,488,366	2,468,335,537
2.4 Net.....	6,876,147,925	6,770,371,803	8,952,190,393
3. Loss adjustment expenses incurred.....	1,078,202,247	1,080,445,712	1,458,855,775
4. Other underwriting expenses incurred.....	3,848,199,108	3,731,198,970	4,950,589,070
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	11,802,549,280	11,582,016,485	15,361,635,238
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(430,010,577)	(668,893,584)	(720,354,478)
INVESTMENT INCOME			
9. Net investment income earned.....	644,079,259	1,140,952,085	1,291,828,211
10. Net realized capital gains (losses) less capital gains tax of \$..... 83,761,010.....	(82,597,560)	(49,534,714)	(68,182,290)
11. Net investment gain (loss) (Lines 9 + 10).....	561,481,699	1,091,417,371	1,223,645,921
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$..... 1,326,063 amount charged off \$..... 46,832,239).....	(45,506,177)	(44,338,223)	(60,314,301)
13. Finance and service charges not included in premiums.....	95,920,546	99,505,480	131,907,167
14. Aggregate write-ins for miscellaneous income.....	8,078,601	41,878,366	50,239,087
15. Total other income (Lines 12 through 14).....	58,492,970	97,045,623	121,831,953
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	189,964,092	519,569,410	625,123,396
17. Dividends to policyholders.....	10,882,944	7,902,953	13,513,317
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).....	179,081,148	511,666,457	611,610,079
19. Federal and foreign income taxes incurred.....	(106,901,726)	(66,064,111)	(106,764,838)
20. Net income (Line 18 minus Line 19) (to Line 22).....	285,982,874	577,730,568	718,374,917
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	12,137,989,021	11,792,528,510	11,792,528,510
22. Net income (from Line 20).....	285,982,874	577,730,568	718,374,917
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$..... (85,593,591).....	(72,897,115)	(137,098,221)	183,709,025
25. Change in net unrealized foreign exchange capital gain (loss).....	(7,857,277)	(21,780,034)	(31,320,677)
26. Change in net deferred income tax.....	(13,153,253)	132,076,447	28,373,740
27. Change in nonadmitted assets.....	(212,554,679)	28,809,298	38,500,862
28. Change in provision for reinsurance.....	0	0	424,795
29. Change in surplus notes.....	408,033	12,239,205	25,690,258
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	32,518,237	(4,550,856)	(618,292,409)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	12,446,821	587,426,407	345,460,511
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,150,435,842	12,379,954,917	12,137,989,021
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in contingent suit liabilities.....	2,595,623	(3,606,785)	6,224,340
1402. Federal fines and penalties.....	0	0	15,910
1403. Other miscellaneous income.....	5,482,978	45,485,151	43,998,837
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,078,601	41,878,366	50,239,087
3701. Change in surplus - pension and postretirement benefits net of tax.....	32,238,770	(4,285,087)	(583,428,419)
3702. Change in surplus - agent security compensation plan.....	0	0	(36,119,152)
3703. Change in surplus - miscellaneous.....	279,467	(265,769)	1,255,162
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	32,518,237	(4,550,856)	(618,292,409)

NATIONWIDE MUTUAL INSURANCE COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	11,514,342,136	11,087,088,402	14,687,770,792
2. Net investment income.....	725,318,730	434,114,196	568,366,183
3. Miscellaneous income.....	96,211,127	80,444,362	130,313,040
4. Total (Lines 1 through 3).....	12,335,871,993	11,601,646,960	15,386,450,015
5. Benefit and loss related payments.....	6,342,558,696	6,268,671,277	8,309,908,871
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	4,967,411,788	4,822,789,442	6,349,025,744
8. Dividends paid to policyholders.....	8,177,142	7,683,080	10,502,491
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,967,565 tax on capital gains (losses).....	(55,755,174)	30,677,732	35,966,313
10. Total (Lines 5 through 9).....	11,262,392,451	11,129,821,531	14,705,403,419
11. Net cash from operations (Line 4 minus Line 10).....	1,073,479,542	471,825,429	681,046,596
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,518,626,861	1,430,371,969	1,807,939,628
12.2 Stocks.....	99,938,299	1,347,919,450	1,407,620,879
12.3 Mortgage loans.....	90,867,161	78,462,831	93,943,150
12.4 Real estate.....	6,609,259		15,073,920
12.5 Other invested assets.....	424,094,291	487,026,426	616,619,246
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	505,541	24,754	(660,339)
12.7 Miscellaneous proceeds.....	186,681,372	63,234,506	63,234,506
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,327,322,784	3,407,039,936	4,003,770,990
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,290,937,163	1,336,565,783	1,545,622,112
13.2 Stocks.....	262,899,134	1,556,175,099	1,614,197,875
13.3 Mortgage loans.....	188,224,334	239,476,249	315,288,902
13.4 Real estate.....	14,402,755	19,479,747	31,113,568
13.5 Other invested assets.....	448,632,265	504,753,939	792,196,044
13.6 Miscellaneous applications.....	136,606,177	174,733,880	293,195,126
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,341,701,828	3,831,184,697	4,591,613,627
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).....	(1,014,379,044)	(424,144,761)	(587,842,637)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			158,737
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(48,366,577)	(209,626,158)	(84,179,695)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(48,366,577)	(209,626,158)	(84,020,958)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	10,733,921	(161,945,490)	9,183,001
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	394,158,033	384,975,032	384,975,032
19.2 End of period (Line 18 plus Line 19.1).....	404,891,954	223,029,542	394,158,033

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

20.0001 The company received cash and non cash on securities transferred for dividends received from subsidiaries.....		660,677,097	660,677,097
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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 Department of Insurance 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.

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

	State of Domicile	2015	2014
<u>NET INCOME</u>			
(1) Nationwide Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	OH	\$ 285,982,874	\$ 718,374,917
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	OH	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP	OH	-	-
(4) NAIC SAP (1-2-3=4)	OH	\$ 285,982,874	\$ 718,374,917
<u>SURPLUS</u>			
(5) Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	OH	\$ 12,150,435,842	\$ 12,137,989,021
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	OH	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP	OH	-	-
(8) NAIC SAP (5-6-7=8)	OH	\$ 12,150,435,842	\$ 12,137,989,021

C. Accounting Policies

6. No change

Note 2 - Accounting Changes and Corrections of Errors

No change.

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

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	\$ (4,168,136)
2.	12 Months or Longer	\$ (36,330,167)

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

1.	Less than 12 Months	\$ 528,244,326
2.	12 Months or Longer	\$ 469,659,181

NOTES TO FINANCIAL STATEMENTS

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 fair value as of the date of each statement of financial position presented of that collateral and of the portion of that collateral that it has sold or repledged is \$61,839,685.

F. Real Estate

No change.

G. Low-Income Housing Tax Credits

No change.

H. Restricted Assets

No change.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No. 64, Offsetting and Netting of Assets and Liabilities.

K. Structured Notes

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

F. Consolidated Federal Income Tax Return

- Effective January 1, 2015, the Company's consolidated federal income tax filing group expanded to include eligible life insurance subsidiaries and non-insurance subsidiaries of the life insurance companies.
- Effective January 1, 2015, the Company became a party to a revised tax sharing agreement which was approved by the Board of Directors. The revised tax sharing agreement reflects the Company's new consolidated federal return group which includes its eligible life and non-life subsidiaries. The method of allocation among the companies is based upon separate return calculations with current benefit for tax losses and credits utilized in the consolidated return.

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

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

On September 29, 2015 the Company received dividends of \$54.15 million from THI Holdings, Delaware, Inc. (THI). THI received \$48.75 million from the following:

\$18.0 million from Victoria Fire & Casualty Company (\$9.1 million ordinary; \$8.9 million extraordinary)
\$17.0 million from Titan Indemnity Company (including \$10.0 million from Titan Insurance Company)
\$13.75 million from Titan Insurance Services, Inc.

On July 30, 2015, the Company received ordinary dividends in the amount of \$53.0 million from the following:

\$34.0 million from THI Holdings, Delaware, Inc.
\$10.0 million from Nationwide Asset Management, LLC
\$9.0 million from Crestbrook Insurance Company

On March 6, 2015, the Company made a capital contribution of \$5 million to NRI.

On October 17, 2014 the company received an ordinary dividend from NSS of \$10 million.

On October 22, 2014 the Company made a capital contribution to the new OYS legal entity of \$10 million.

NOTES TO FINANCIAL STATEMENTS

On October 18, 2014 the company received an extraordinary dividend from Indemnity of \$50 million

On September 20, 2014, the Company made a capital contribution of \$17.3 million to NRI.

On July 30, 2014, the Company received extraordinary dividends of \$735 million and ordinary dividends of \$38 million from Allied Holdings (Delaware), Inc. (AHD) and \$10 million of ordinary dividends from Insurance Intermediaries, Inc. AHD received these dividends from the following:

Harleysville Group, Inc:	\$611 million
Allied Group, Inc.	\$162 million

Harleysville Group, Inc. received \$584 million of these dividends from the following:

Harleysville Lake States Insurance Company	\$48 million
Harleysville Insurance Company of New Jersey	\$159 million
Harleysville Worcester Insurance Company	\$196 million
Harleysville Preferred Insurance Company	\$164 million
Harleysville Insurance Company of New York	\$6 million
Harleysville Insurance Company	\$11 million

Allied Group, Inc. received \$172 million from AMCO Insurance Company and subsequently paid \$162 million of this to AHD, retaining \$10 million.

On June 30, 2014, the Company received ordinary dividends of \$9 million from Crestbrook Insurance Company.

On May 28, 2014, the Company made a capital contribution of \$30 million to Scottsdale Insurance Company.

On April 16, 2014, Nationwide Mutual Insurance Company issued surplus notes with principal amounts of \$400 million. These notes bear semi-annual interest payments over the 30-year term of the notes at 4.95%. The surplus notes are redeemable in whole or in part, at the option of the Company, as is specified in the borrowing agreement for the notes. The Company obtained approval from the Ohio Department of Insurance to use the net proceeds to redeem the \$400 million principal, 6.60% surplus notes due April 2034, which requires 30-day advance notice of the call date. The surplus notes were redeemed on May 22, 2014.

On March 31, 2014, the Company made a capital contribution of \$6 million to AICOA.

On March 28, 2014, the Company made a capital contribution of \$3.6 million to NRI.

On March 1, 2014, the Company contributed its investment in AGI of \$1.6 billion to Allied Holdings (Delaware), Inc.

On January 7, 2014, Crestbrook Insurance Company issued 30,000 additional shares of common stock. The stock is owned by the Company.

Note 11 – Debt

A. All Other Debt

On April 2, 2015, the Company renewed its \$600 million revolving variable rate credit facility, increasing the facility to \$750 million.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as \$600 million. The Company's Board of Directors approved of this amount with consideration of the FHLB's stock ownership and collateralization requirements.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
a. Membership Stock - Class A	\$ -		
b. Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	
c. Activity Stock	\$ -		
d. Excess Stock	\$ -		
e. Aggregate Total	\$ -		
f. Actual or estimated Borrowing Capacity as Determined by the Insurer		XXX	XXX

2. Prior Year-end

	1 Total 2 + 3	2 General Account	3 Separate Accounts
a. Membership Stock - Class A	\$ -		
b. Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	
c. Activity Stock	\$ -		
d. Excess Stock	\$ -		
e. Aggregate Total	\$ -		
f. Actual or estimated Borrowing Capacity as Determined by the Insurer		XXX	XXX

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible for Redemption

b. Membership Stock (Class A and B) Eligible for Redemption

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

3. Collateral Pledged to FHLB

Not applicable.

4. Borrowing from FHLB

Not applicable.

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost

	Pension Benefits	
	2015	2014
a. Service cost	\$ 122,413,652	\$ 128,018,198
b. Interest cost	161,098,727	213,980,619
c. Expected return on plan assets	(217,725,356)	(270,781,308)
d. Transition asset or obligation	-	-
e. Gains or losses	19,100,257	1,985,153
f. Prior service cost or credit	(12,342,992)	(12,791,977)
g. Gain or loss recognized due to settlement or curtailment	-	-
h. Total net periodic benefit cost	\$ 72,544,288	\$ 60,410,685

	Postretirement Benefits	
	2015	2014
a. Service cost	\$ 566,362	\$ 553,515
b. Interest cost	8,952,299	12,620,555
c. Expected return on plan assets	(8,556,916)	(11,175,753)
d. Transition asset or obligation	-	-
e. Gains or losses	913,102	-
f. Prior service cost or credit	3,820,031	5,093,375
g. Gain or loss recognized due to settlement or curtailment	-	-
h. Total net periodic benefit cost	\$ 5,694,878	\$ 7,091,692

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

No change.

Note 14 - Contingencies

No change.

Note 15 - Leases

No change.

NOTES TO FINANCIAL STATEMENTS

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

No change.

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

Not applicable.

C. Wash Sales

Not applicable.

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

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.

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 September 30, 2015:

NOTES TO FINANCIAL STATEMENTS

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
U.S. Government bonds	-	-	-	-
All other governments	1,589,736	-	-	1,589,736
States, Territories and Possessions	932,017	-	-	932,017
Political subdivisions	-	5,258,736	-	5,258,736
Special revenues	-	-	-	-
Hybrid Securities	-	-	-	-
Credit tenant loans	-	-	-	-
Industrial & Misc.	-	821,606,131	24,931,887	846,538,018
Total Bonds	2,521,752	826,864,867	24,931,887	854,318,507
Sec Lending	-	5,114,268	-	5,114,268
Preferred Stocks	-	178,000	88,764	266,764
Common Stocks	510,391,799	25,145,063	9,747,335	545,284,197
Loans held for sale	-	-	21,371,463	21,371,463
Separate Account Assets	-	-	-	-
Derivative Assets	-	-	-	-
Total Assets at Fair Value	512,913,552	857,302,198	56,139,449	1,426,355,198
Liabilities at Fair Value				
Derivatives Liabilities	-	94,511,866	-	94,511,866
Total Liabilities at Fair Value	-	94,511,866	-	94,511,866

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the three months ended September 30, 2015:

	Beginning Balance at 6/30/2015	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2015
Assets at Fair Value										
U.S. Government bonds	-	-	-	-	-	-	-	-	-	-
States, Territories and Possessions	-	-	-	-	-	-	-	-	-	-
Political subdivisions	-	-	-	-	-	-	-	-	-	-
Special revenues	-	-	-	-	-	-	-	-	-	-
Hybrid Securities	-	-	-	-	-	-	-	-	-	-
Credit tenant loans	-	-	-	-	-	-	-	-	-	-
Industrial & Misc.	9,095,236	20,264,409	-	-	(3,066,294)	6,495	-	(1,356,740)	(11,219)	24,931,887
Total Bonds	9,095,236	20,264,409	-	-	(3,066,294)	6,495	-	(1,356,740)	(11,219)	24,931,887
Sec Lending	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	88,768	-	-	-	(4)	-	-	-	-	88,764
Common Stocks	11,870,806	-	-	873,159	(1,027,767)	-	-	(1,968,864)	-	9,747,335
Loans held for sale	21,549,504	-	-	-	(366,567)	-	-	(245,624)	434,151	21,371,463
Separate Account Assets	-	-	-	-	-	-	-	-	-	-
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets at Fair Value	42,604,314	20,264,409	-	873,159	(4,460,631)	6,495	-	(3,571,228)	422,931	56,139,449
Liabilities										
Derivatives Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

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 September 30, 2015:

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 11,908,220,335	\$ 11,315,383,875	\$ 1,617,220,645	\$ 9,975,616,239	\$ 315,383,451	-
Stocks	8,057,027,737	8,047,026,738	-	-	8,057,027,737	-
Mortgage loans	754,909,611	728,251,411	-	-	754,909,611	-
Short-term investments	683,317,602	683,317,602	79,859,328	603,458,274	-	-
Derivative assets	-	-	-	-	-	-
Policy loans	-	-	-	-	-	-
Securities lending collateral assets ¹	56,725,419	56,746,653	54,942,944	1,782,475	-	-
Total Assets	\$ 21,460,200,704	\$ 20,830,726,279	\$ 1,752,022,917	\$ 10,580,856,988	\$ 9,127,320,799	\$ -
Liabilities						
Derivative liabilities	\$ (11,387,422)	\$ (1)	-	\$ (11,387,422)	-	-
Total Liabilities	\$ (11,387,422)	\$ (1)	-	\$ (11,387,422)	\$ -	-

1 - Includes non admitted assets

Note 21 - Other Items

C. Other Disclosures

As of July 1, 2015, the Company renewed its Property Per Risk Program on an enterprise-wide basis covering risk underwritten by the Company. The structure remains unchanged at \$115 million excess of \$10 million.

As of June 1, 2015, the Company renewed its Property Catastrophe Program as follows: South East Regional Tower (covering the states of NC, SC, VA, MD, DC, DE, WV, GA and PA) – 70% of \$500 million excess of \$500 million; Northeast Regional Tower (covering the states of NJ, NY, CT, RI, MA, VT, NH, ME and PA) – 70% of \$500 million excess of \$500 million; National Tower – First Layer: 70% of \$150 million excess of \$1.006 billion; Second Layer: 70% of \$350 million excess of \$1.156 billion; Third Layer: 70% of \$300 million excess of \$2.236 billion; Fourth Layer: 70% of \$500 million excess of \$2.536 billion.

The general structure is highly similar to current with two key changes – Integrated E&S exposures into the expiring \$490 million (of a total of \$2200 million) of limit in main reinsurance structures (National Tower, Southeast Tower and Northeast Tower); the separate external placement for E&S exposures (formerly Scottsdale Tower) has been non-renewed.

NOTES TO FINANCIAL STATEMENTS

The catastrophe bonds – Caelus 2013-1 and Caelus 2013-2 issued in 2013 remains in place. Caelus 2013-1 provides national coverage at 81% of \$332 million excess of \$1.904 billion and Caelus 2013-2 provides national coverage at 80% of \$398 million excess of \$1.506 billion.

Effective June 1, 2015, the Company renewed its agreement with Nationwide Insurance Company of Florida for its Property Catastrophe Program as follows: First Layer: 10% of \$37.2 million excess \$12.9 million; Second Layer: 100% of \$32.4 million excess \$50.1 million.

At December 31, 2014, the Company has commitments for unsettled purchases of private placement securities, including bank loans, of \$19.6 million.

At December 31, 2014, the Company has commitments for commercial mortgage loans of \$20.5 million.

As of December 31, 2014 the Company had posted cash collateral of \$11 million to counterparties and held cash collateral of \$16.4 million for open derivatives contracts. Cash collateral posted to counterparties is recorded as a receivable asset on Page 2 while cash collateral received and held is recorded as a payable liability on Page 3. Cash collateral received is invested in short-term investments and bonds. The Company held no material securities as off-balance sheet collateral pledged by derivative counterparties as of December 31, 2014.

Note 22 - Events Subsequent

Subsequent events have been considered through November 6, 2015 for these statutory financial statements which are to be issued November 9, 2015. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No change.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk-Sharing Provisions for the Affordable Care Act (ACA)

1. The Company had zero balances for the risk corridors program due to not writing this type of business.

2. Risk-sharing provisions of the ACA on admitted assets, liabilities and revenue for the current year:

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	\$ -
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$ -
3. Premium adjustments payable due to ACA Risk Adjustment	\$ -
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	\$ -
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	\$ -
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	\$ -
2. Amounts recoverable for claims unpaid due to ACA Reinsurance	\$ -
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	\$ -
Liabilities	
4. Claims unpaid - ceded due to ACA Reinsurance	\$ -
5. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	\$ -
6. Ceded reinsurance premiums payable due to ACA	\$ -
7. Liability for amounts held under uninsured plans contributions for ACA Reinsurance	\$ -
Operations (Revenue & Expense)	
8. Ceded reinsurance premiums due to ACA Reinsurance	\$ -
9. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	\$ -
10. ACA Reinsurance contributions - not reported as ceded premium	\$ -
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	\$ -
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$ -
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	\$ -
4. Effect of ACA Risk Corridors on change in reserves for rate credits	\$ -

NOTES TO FINANCIAL STATEMENTS

3 Roll-forward of prior year ACA risk-sharing provisions for the following assets (gross of any nonadmitted) and liability balances, along with the reason for adjustments to prior year balances:

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
	1	2	3	4	Prior Year	Prior Year	To Prior Year	To Prior Year	g	Cumulative	Cumulative
					Accrued Less Payments (Col 1 - 3)	Accrued Less Payments (Col 2 - 4)				Balances	Balances	Balance from Prior Years (Col 1 - 3 + 7)	Balance from Prior Years (Col 2 - 4 + 8)
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)	
a. <u>Permanent ACA Risk Adjustment Program</u>					-	-				-	-
1. <u>Premium adjustments receivable</u>					-	-			A	-	-
2. <u>Premium adjustments (payable)</u>					-	-			B	-	-
3. <u>Subtotal ACA Permanent Risk Adjustment Program</u>					-	-				-	-
b. <u>Transitional ACA Reinsurance Program</u>					-	-				-	-
1. <u>Amounts recoverable for claims paid</u>					-	-			C	-	-
2. <u>Amounts recoverable for claims unpaid</u>					-	-			D	-	-
3. <u>Amounts receivable relating to uninsured plans</u>					-	-			E	-	-
4. <u>Claims unpaid - ceded</u>					-	-			F	-	-
5. <u>Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium</u>					-	-			G	-	-
6. <u>Ceded reinsurance premiums payable</u>					-	-			I	-	-
7. <u>Liability for amounts held under uninsured plans</u>					-	-			J	-	-
8. <u>Subtotal ACA Transitional Reinsurance Program</u>					-	-				-	-
c. <u>Temporary ACA Risk Corridors Program</u>					-	-				-	-
1. <u>Accrued retrospective premium</u>					-	-			K	-	-
2. <u>Reserve for rate credits or policy experience rating refunds</u>					-	-			L	-	-
3. <u>Subtotal ACA Risk Corridors Program</u>					-	-			M	-	-
d. <u>Total for ACA Risk Sharing Provisions</u>					-	-				-	-

Explanations of Adjustments

- A _____
- B _____
- C _____
- D _____
- E _____
- F _____
- G _____
- H _____
- I _____

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

No change.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

NOTES TO FINANCIAL STATEMENTS

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.

Note 36 – Financial Guaranty Insurance

B. Schedule of Insured Financial Obligations at the End of the Period

Not applicable.

NATIONWIDE MUTUAL INSURANCE COMPANY GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [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 [X] No []
- 2.2 If yes, date of change: 04/20/2015

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Eagle Captive Reinsurance, LLC has been added.
- 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 name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011
- 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 DEPARTMENT OF INSURANCE
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? 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 with 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 the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Dublin, OH	NO	NO	NO	YES
Nationwide Fund Advisors	King of Prussia, PA	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	King of Prussia, PA	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes No

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 1,143,648,834

13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	7,974,861,025	8,057,027,738
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	1,957,183,955	1,844,296,880
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 9,932,044,980	\$ 9,901,324,618
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 61,839,685

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 61,860,919

16.3 Total payable for securities lending reported on the liability page: \$ 66,707,978

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

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

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

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

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

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

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

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

17.5 Identify all investment advisors, broker/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 (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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 [X] No []
If yes, attach an explanation.

Nationwide Mutual agreed to release Lloyds Italicco from liability ceded in exchange for payment of \$40,000 on a liability of \$45,553.

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Non-renewable for stated reasons only	10.250	4.974	162,462	7,200	0	169,662	444	100	0	544
Total	XXX	XXX	162,462	7,200	0	169,662	444	100	0	544

- 5.1 Operating Percentages:

5.1 A&H loss percent 72.186%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 34.046%

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

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

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
.....	AA-3190005.....	AMERICAN INTL REINS CO LTD.....	BMU.....	Unauthorized....	.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL.....L.....	9,194,147	11,536,066	3,429,083	8,085,184	10,669,397	12,430,978
2. Alaska.....	AK.....L.....	148,319	134,365	87,094	(2,711)	150,255	387,944
3. Arizona.....	AZ.....L.....	12,594,312	11,575,224	4,470,854	6,420,674	11,818,888	10,007,404
4. Arkansas.....	AR.....L.....	28,384,190	34,163,519	15,762,343	21,893,425	13,662,071	14,832,939
5. California.....	CA.....L.....	144,556,919	210,950,788	98,112,978	91,875,228	179,494,452	176,207,531
6. Colorado.....	CO.....L.....	13,589,500	14,874,807	10,714,721	8,704,836	20,292,054	18,562,908
7. Connecticut.....	CT.....L.....	52,353,010	62,922,938	38,918,313	38,155,230	57,828,457	69,765,682
8. Delaware.....	DE.....L.....	62,782,661	71,548,160	39,727,533	40,310,821	59,757,722	63,333,491
9. District of Columbia.....	DC.....L.....	5,378,855	6,753,431	2,333,522	3,892,054	4,425,685	4,136,886
10. Florida.....	FL.....L.....	18,760,600	19,363,698	9,077,494	20,276,105	50,659,453	54,144,448
11. Georgia.....	GA.....L.....	75,686,442	33,628,854	39,548,380	12,316,958	46,430,010	23,914,680
12. Hawaii.....	HI.....L.....	333,734	328,828	38,583	12,541	77,084	44,728
13. Idaho.....	ID.....L.....	4,532,061	5,004,218	4,076,314	2,040,948	3,605,386	4,419,130
14. Illinois.....	IL.....L.....	13,283,017	13,261,830	8,095,291	10,064,681	17,956,019	15,053,946
15. Indiana.....	IN.....L.....	34,775,854	32,628,549	13,938,688	15,072,902	22,853,312	19,021,647
16. Iowa.....	IA.....L.....	25,591,890	60,526,652	16,133,906	47,867,373	44,413,102	50,382,193
17. Kansas.....	KS.....L.....	19,317,532	31,455,922	9,627,706	20,527,266	25,158,870	26,803,137
18. Kentucky.....	KY.....L.....	19,342,768	23,094,372	11,537,404	13,462,472	11,974,813	12,002,290
19. Louisiana.....	LA.....L.....	2,670,665	2,672,372	79,043	262,262	902,094	971,328
20. Maine.....	ME.....L.....	1,667,555	1,600,544	995,221	1,175,353	1,501,879	2,109,261
21. Maryland.....	MD.....L.....	126,172,164	137,399,032	61,747,585	70,646,439	102,914,307	114,819,237
22. Massachusetts.....	MA.....L.....	10,262,111	12,741,481	11,027,321	6,970,298	8,199,889	7,659,954
23. Michigan.....	MI.....L.....	3,925,202	3,597,807	3,521,462	1,701,991	15,914,571	19,980,145
24. Minnesota.....	MN.....L.....	6,695,838	12,994,110	4,819,608	4,736,359	13,544,466	15,064,345
25. Mississippi.....	MS.....L.....	26,101,811	28,203,404	12,385,907	12,004,812	12,550,671	15,859,870
26. Missouri.....	MO.....L.....	23,230,199	27,012,678	11,324,105	11,938,681	23,282,219	34,953,274
27. Montana.....	MT.....L.....	2,278,620	5,140,303	2,510,781	3,663,426	2,413,616	3,023,369
28. Nebraska.....	NE.....L.....	24,724,022	26,011,640	10,953,182	23,010,454	27,158,952	31,745,697
29. Nevada.....	NV.....L.....	9,496,086	10,673,591	4,416,704	6,255,939	14,535,946	10,627,377
30. New Hampshire.....	NH.....L.....	8,065,640	8,384,233	3,376,683	4,899,282	4,496,406	3,807,673
31. New Jersey.....	NJ.....L.....	5,747,523	7,215,376	6,801,545	6,938,628	71,757,152	76,612,427
32. New Mexico.....	NM.....L.....	3,007,344	4,097,263	1,339,550	2,424,845	4,929,577	4,513,969
33. New York.....	NY.....L.....	92,929,447	89,820,616	50,647,792	50,807,795	97,909,051	105,673,729
34. North Carolina.....	NC.....L.....	333,651,496	352,232,310	165,501,648	179,889,946	136,409,016	161,149,042
35. North Dakota.....	ND.....L.....	3,735,198	6,780,809	1,393,900	3,583,742	2,316,834	3,540,088
36. Ohio.....	OH.....L.....	214,769,431	248,030,078	104,954,685	127,887,326	98,008,566	103,065,644
37. Oklahoma.....	OK.....L.....	1,956,613	2,104,841	1,563,842	1,052,602	1,211,588	1,462,629
38. Oregon.....	OR.....L.....	8,045,235	10,087,951	4,148,828	5,896,611	5,745,967	6,297,926
39. Pennsylvania.....	PA.....L.....	263,646,476	330,536,771	163,785,490	193,904,255	600,052,952	622,285,782
40. Rhode Island.....	RI.....L.....	34,028,743	36,560,242	22,976,784	22,184,070	24,655,074	24,055,747
41. South Carolina.....	SC.....L.....	19,541,683	37,417,589	16,701,259	38,678,109	30,314,390	46,548,922
42. South Dakota.....	SD.....L.....	5,651,053	8,708,800	3,279,887	3,726,667	9,456,128	9,638,677
43. Tennessee.....	TN.....L.....	41,914,207	45,119,976	20,144,684	22,250,817	27,930,667	29,157,753
44. Texas.....	TX.....L.....	67,827,580	94,913,896	50,555,341	52,832,817	24,920,278	32,363,191
45. Utah.....	UT.....L.....	4,868,494	6,570,516	3,078,005	2,486,859	6,129,539	5,019,204
46. Vermont.....	VT.....L.....	9,886,874	10,251,127	4,791,840	7,224,465	4,821,739	5,344,136
47. Virginia.....	VA.....L.....	185,969,732	210,826,568	100,289,695	104,241,903	133,099,966	140,764,482
48. Washington.....	WA.....L.....	9,820,947	11,715,084	4,709,172	8,360,808	9,207,750	10,278,447
49. West Virginia.....	WV.....L.....	94,263,660	106,450,245	46,357,460	53,578,668	40,944,017	51,208,995
50. Wisconsin.....	WI.....L.....	8,003,624	11,214,448	5,923,746	6,119,118	27,928,660	24,508,232
51. Wyoming.....	WY.....L.....	10,631,884	12,143,635	5,411,382	6,297,792	6,977,174	6,506,224
52. American Samoa.....	AS.....N.....					-	
53. Guam.....	GU.....N.....					-	
54. Puerto Rico.....	PR.....N.....					-	
55. US Virgin Islands.....	VI.....L.....					(3)	(4)
56. Northern Mariana Islands.....	MP.....N.....						
57. Canada.....	CAN.....N.....						
58. Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59. Totals.....	(a).....52.....	2,205,792,968	2,562,981,557	1,237,144,344	1,408,609,126	2,173,368,128	2,306,068,734

DETAILS OF WRITE-INS

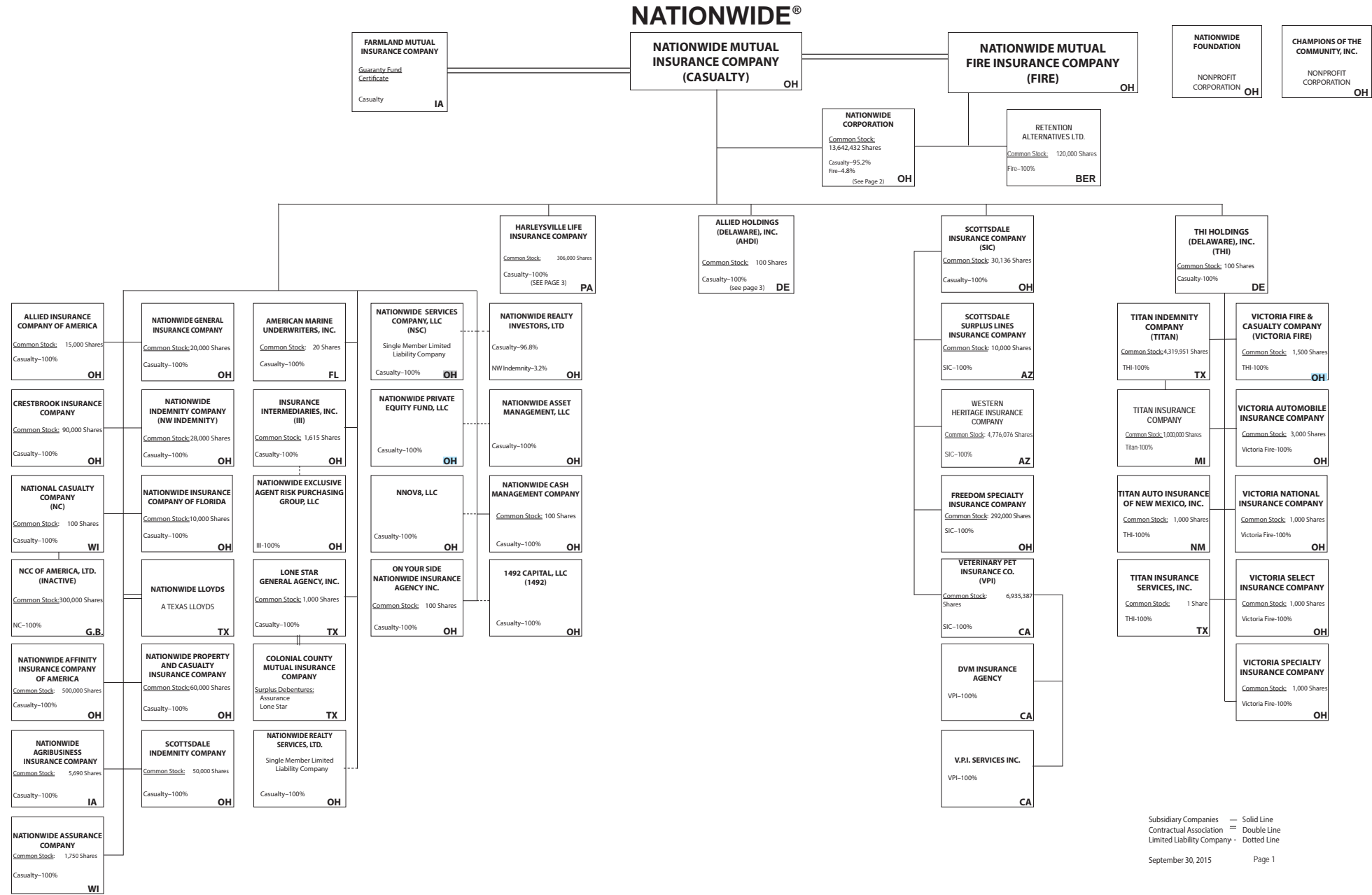
58001.....	XXX.....						
58002.....	XXX.....						
58003.....	XXX.....						
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0

(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.

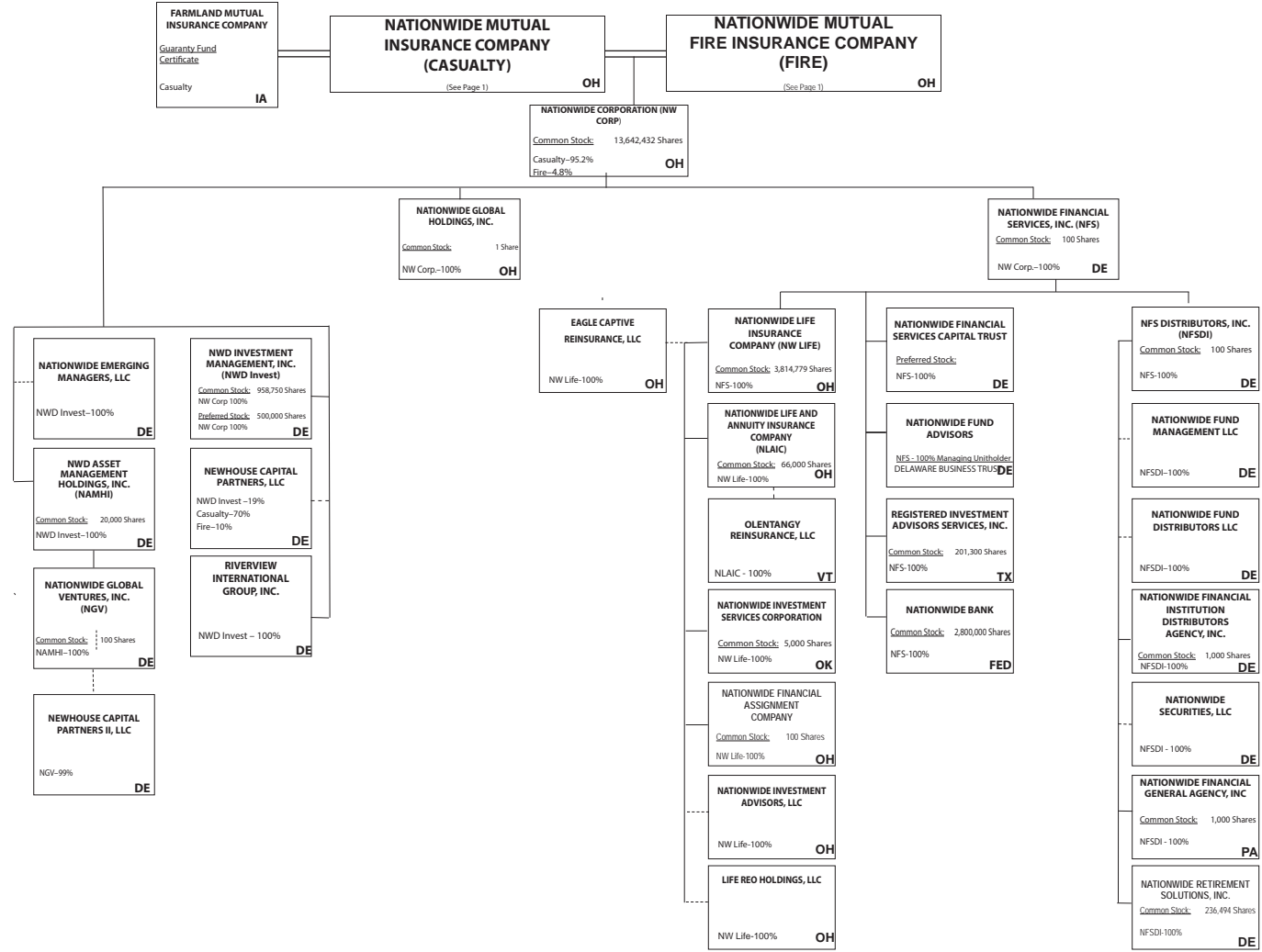
(a) Insert the number of L responses except for Canada and Other Alien.

Q11



(Casualty/Fire subsidiaries)

NATIONWIDE®

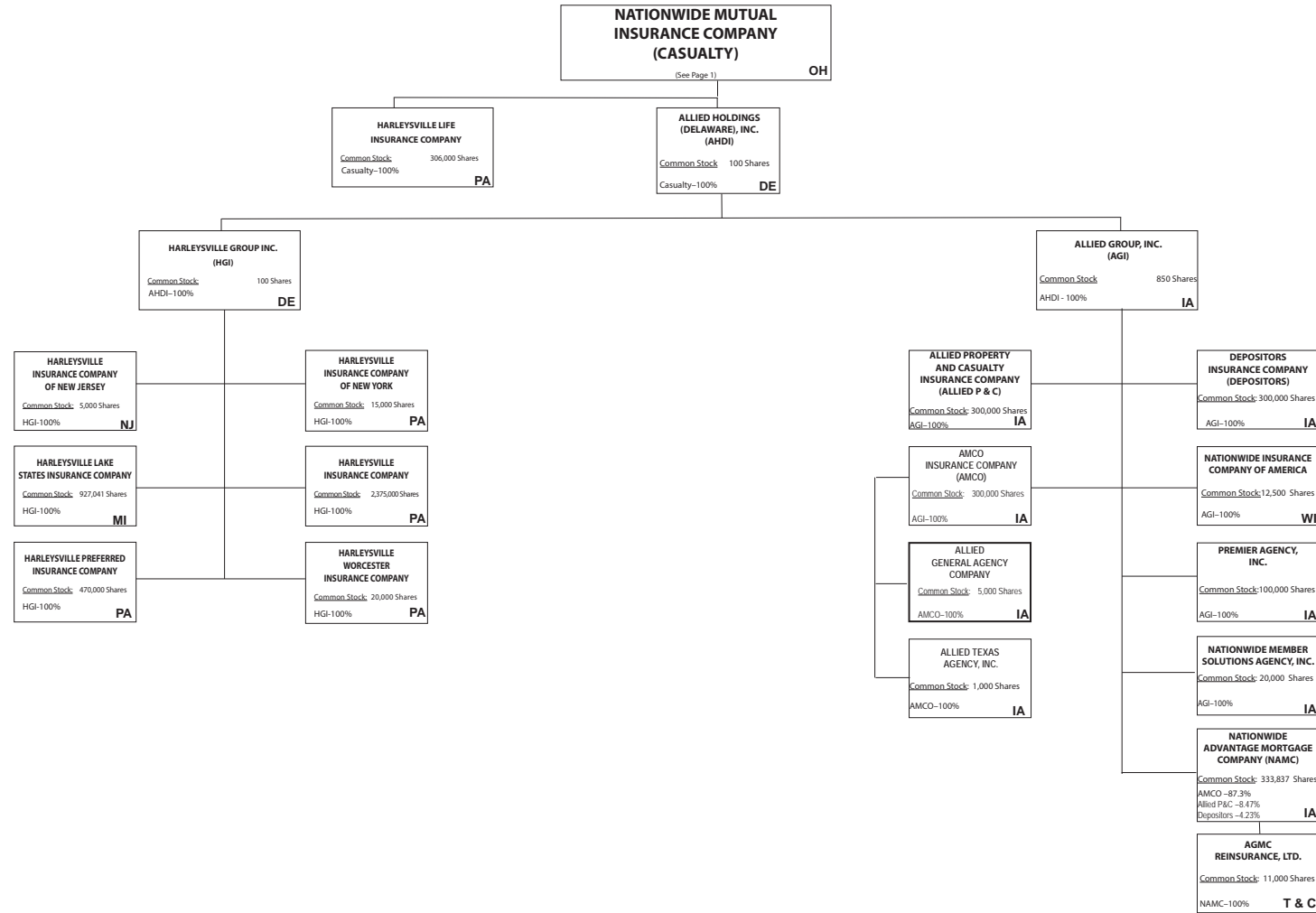


Subsidiary Companies — Solid Line
 Contractual Association = Double Line
 Limited Liability Company - - Dotted Line

(Nationwide Corp. subsidiaries)

Q11.1

NATIONWIDE®



Q11.2

(ALLIED/Harleysville subsidiaries)

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

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	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	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	OH	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

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0140	Nationwide		31-1486309	4590018		0	10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4890843		0	75 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594954		0	101 N Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810074		0	1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4869474		0	1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810047		0	1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810038		0	1125 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036	4594963		0	120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-2451988	4288132		0	1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810083		0	155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1347603	4594806		0	180 E. Broad Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	33.330	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4810092		0	275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590835		0	400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591140		0	425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595009		0	44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590497		0	775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590750		0	775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810104		0	780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671583		0	795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590602		0	800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671499		0	800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671789		0	800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590778		0	805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890834		0	808 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4869465		0	820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890759		0	840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866			0	860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866			0	880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590611		0	845 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590787		0	850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590714		0	895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810029		0	975 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314	42877247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983	4288169		0	ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42579	42-1201931	4287144		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595036		0	Anderson Meadows, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0			90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3624379	4595371		0	BCCS Investment Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438	4594842		0	Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	94.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-0899413	3730540		0	CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	1
0140	Nationwide		20-1618232	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0			n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1579973	n/a		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	2
0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	OTH	Other non-Nationwide	contract		Other non-Nationwide	2
0140	Nationwide		45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	0		Other non-Nationwide	2
0140	Nationwide		04-3750770	4595951		0	Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0366090	3327212		0	Continental/North Shore II, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0142724	4588177		0	Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.500	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-4177534	4595670		0	Cotton Mill Partners, LLC	VA	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-4177534	4595670		0	Cotton Mill Partners, LLC	VA	NIA	Nationwide Property and Casualty Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42587	42-1207150	4287162		0	Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0			46-4104813	n/a		0	Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		33-0096671	4287694		0	DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4523959	4890825		0	Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	ownership	24.910	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	76.090	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-5268940	4595689		0	ELH Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	13838	42-0618271	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	2
0140	Nationwide	22209	75-6013587	4287676		0	Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0			46-4736379	n/a		0	GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	2
0140	Nationwide		20-4939866	4590808		0	Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590826		0	Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0241172	3582909		0	Harleysville Group Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23582	41-0417250	4442260		0	Harleysville Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42900	16-1075588	4442158		0	Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10674	23-2864924	4442242		0	Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	14516	38-3198542	4442251		0	Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	64327	23-1580983	4440659		0	Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2612951	4442149		0	Harleysville Pennland Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	35696	23-2384978	4442288		0	Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	26182	04-1989660	4442372		0	Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0051216	4596903		0	Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0871532	4288020		0	Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4097802		0	Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0			46-2974590	n/a		0	Jerome Village Master Property Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0			46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2137188	4595698		0	Leaguers Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		56-3789187	4286969		0	Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-1395229	4288039		0	Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-3624379	4595700		0	Match School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	11991	38-0865250	4288187		0	National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	1
0140	Nationwide	26093	48-0470690	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide	28223	42-1015537	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-5976272	4595910		0	Nationwide Alternative Investments, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		05-0630007	4288048		0	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1667326	4286932		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc	PA	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1316276	4287069		0	Nationwide Financial Institution Distributors Agency, Inc	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6022301	n/a		0	Nationwide Foundation	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1748721	42877050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3732385	4286857		0	Nationwide Global Ventures, Inc	DE	NIA	Nationwide Asset Management Holdings, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10070	31-1399201	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	WI	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10948	31-1613686	4287966		0	Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		41-2206199	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0988442	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	92657	31-1000740	2995098		0	Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	66869	31-4156830	2819288		0	Nationwide Life Insurance Company	OH	IA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		13-4212969	4596127		0	Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		01-0749754	4595960		0	Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		03-0498148	3262573		0	Nationwide Life Tax Credit Partners 2002-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		54-2113175	4596127		0	Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		58-2672725	4596163		0	Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0357951	3811001		0	Nationwide Life Tax Credit Partners 2003-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0382144	4596707		0	Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745944	4596211		0	Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745965	4596239		0	Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128408	4596332		0	Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128472	4596350		0	Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1918935	3318117		0	Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303694	4596369		0	Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303602	4596378		0	Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2450960	4596387		0	Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2451052	4596396		0	Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2774223	4596408		0	Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		21-1288836	4596426		0	Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427373	4596435		0	Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427435	4596444		0	Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427479	4596499		0	Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427525	4596510		0	Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-4737055	4596529		0	Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4737157	4596547		0	Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-1362364	4596622		0	Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		45-0469525	3779811		0	Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide	42110	75-1780981	4287984		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	
0140	Nationwide		42-1373380	4287210		0	Nationwide Member Solutions Agency Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-3191025	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23779	82-0549218	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	23787	31-4177100	3828072		0	Nationwide Mutual Insurance Company	OH	RE	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		34-2012765	4288084		0	Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37877	31-0970750	4287993		0	Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	96.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4590264		0	Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4288066		0	Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0948330	4287096		0	Nationwide Retirement Solutions, Inc	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-2434406	4287078		0	Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		31-4177100	4288093		0	Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-0743545	4564041		0	Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		27-0768791	4596891		0	Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1952215	4596566		0	Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-1971926	4596592		0	Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		11-3651828	4588168		0	ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc	ownership	99.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc	ownership	19.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		38-3660659	4287032		0	NFS Distributors, Inc	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0			26-0351004	n/a		0	North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
0			61-1753500	n/a		0	Northstar Master Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4594936		0	NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594815		0	NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		30-4939866	4590406		0	NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-1404116	4802734		0	NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1413242	4809948		0	NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-3909345	4869483		0	NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4148470	4890807		0	NTCP 2015-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919	4591421		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NE-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2943666	4594860		0	NW-Bandera, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092	4595063		0	NW-Bayshore, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2451156	4594879		0	NW-Bee Cave, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4999493			0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3707480	4593612		0	NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3968244	4591757		0	NW-Camelback, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980	4591690		0	NW-Cameron, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3674167	4590090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3994437	4591663		0	NW-Central Station, LLC	OH	NIA	NE-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4505456		0	NW-CNC Coppel, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0359208	4595157		0	NW-Corvallis, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590563		0	NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company	1
0140	Nationwide		90-0732898	4591430		0	NW-Dulles, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3267884	4595465		0	NW-Franklin Mills, LLC	OH	NIA	Life Reo Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2997049	4591775		0	NW-Howell Mill, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178	4591458		0	NW-Kentwood Towne Center, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4857522	4671798		0	NW-Lawrence, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607	4593461		0	NW-Lovers Lane, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497	4593470		0	NW-Mueller II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848	4591476		0	NW-Northridge, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1089165	4593555		0	NW-Oakley Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4706924			0	NW-Olathe, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656	4591485		0	NW-Park Memorial, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159117	4593573		0	NW-South Park, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587	4593582		0	NW-Taylor Farmer Jack, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-5764783	4809939		0	NW-Tyson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		46-1077615	4593591		0	NW-West Ave., LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4992444	4671800		0	NW-Windcross, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	56.250	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0263012	n/a		0	Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1923444	4809975		0	On Your Side Nationwide Insurance Agency, Inc	OH	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1677602	4590488		0	Pizzuti Properties, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	65.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4590291		0	Polaris A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
4664	Pure	12873	20-8287105	4288253		0	Privilege Underwriters Reciprocal Exchange	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure		n/a	4288150		0	Privilege Underwriters, Inc	DE	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure	13204	26-3109178	4288226		0	Pure Insurance Company	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure		n/a	4288235		0	Pure Risk Management, LLC	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc	TX	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4564032		0	Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590303		0	Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		86-1094799	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541507	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2825853	4287863		0	Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0160222	4653196		0	V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42285	95-3750113	4287685		0	Veterinary Pet Insurance Company	CA	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10644	34-1785903	4287911		0	Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42889	34-1394913	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10778	34-1842604	4287920		0	Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10105	34-1777972	4287939		0	Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10777	34-1842602	4287948		0	Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37150	86-0561941	4287667		0	Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4613341		0	Westport Capital Partners II	CT	OTH	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	71.000	other non-Nationwide	2
0140	Nationwide		31-1486309	4590321		0	Wilson Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4613323		0	Zais Zephyr A-4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	2

Q12.9

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.

NATIONWIDE MUTUAL INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	12,646,059	20,603,857	162.9	66.0
2. Allied lines.....	122,165,156	29,705,804	24.3	20.2
3. Farmowners multiple peril.....	56,603,892	29,824,316	52.7	66.8
4. Homeowners multiple peril.....	146,054,848	63,988,013	43.8	48.9
5. Commercial multiple peril.....	255,508,402	92,307,566	36.1	50.2
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	54,974,381	17,754,699	32.3	32.3
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....		(12,027)	0.0	(81.7)
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....	2,216,247	1,454	0.1	4.9
13. Group accident and health.....	6,934,141	3,573,207	51.5	43.3
14. Credit accident and health.....			0.0	
15. Other accident and health.....	(116,392)	161,247	(138.5)	202.3
16. Workers' compensation.....	58,718,859	22,039,601	37.5	44.5
17.1 Other liability-occurrence.....	137,549,815	50,271,018	36.5	31.6
17.2 Other liability-claims made.....	1,758,151	131,564	7.5	(33.1)
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....	7,385,273	4,388,532	59.4	8.8
18.2 Products liability-claims made.....		(70)	0.0	
19.1, 19.2 Private passenger auto liability.....	758,779,490	417,326,561	55.0	52.5
19.3, 19.4 Commercial auto liability.....	152,437,483	82,006,479	53.8	64.2
21. Auto physical damage.....	574,896,224	288,781,513	50.2	54.0
22. Aircraft (all perils).....			0.0	
23. Fidelity.....	918,155	25	0.0	10.9
24. Surety.....	11,779,171	826,158	7.0	7.2
26. Burglary and theft.....	2,438,057	231,435	9.5	4.2
27. Boiler and machinery.....	6,603,958	1,599,532	24.2	24.8
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	2,370,251,370	1,125,510,484	47.5	50.8
DETAILS OF WRITE-INS				
3401.....			0.0	
3402.....			0.0	
3403.....			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	3,925,671	11,942,241	12,227,391
2. Allied lines.....	28,692,421	77,906,363	82,839,007
3. Farmowners multiple peril.....	1,012,622	4,112,381	152,079,191
4. Homeowners multiple peril.....	42,299,133	123,274,057	155,403,484
5. Commercial multiple peril.....	73,755,818	241,593,041	262,634,359
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	16,815,690	52,261,813	55,778,367
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	496,330	1,683,004	2,773,577
13. Group accident and health.....	2,065,145	6,933,969	4,295,129
14. Credit accident and health.....			
15. Other accident and health.....	10,821	31,758	34,536
16. Workers' compensation.....	15,787,758	54,308,300	63,042,437
17.1 Other liability-occurrence.....	48,009,236	140,223,876	138,992,991
17.2 Other liability-claims made.....	809,836	2,312,081	1,963,026
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	2,229,964	7,053,404	7,434,467
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	253,668,247	744,534,226	829,693,217
19.3 19.4 Commercial auto liability.....	42,397,556	143,132,017	162,394,526
21. Auto physical damage.....	194,108,285	568,822,519	612,431,837
22. Aircraft (all perils).....			
23. Fidelity.....	310,887	948,064	930,977
24. Surety.....	5,262,376	15,836,666	8,905,846
26. Burglary and theft.....	753,097	2,207,289	2,589,979
27. Boiler and machinery.....	2,235,508	6,675,899	6,537,216
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	734,646,401	2,205,792,968	2,562,981,560
DETAILS OF WRITE-INS			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	2,458,304	1,378,905	3,837,209	923,947	39,267	963,214	1,861,391	47,188	959,932	2,868,511	327,034	(332,518)	(5,484)
2. 2013.....	1,259,192	856,856	2,116,048	606,485	30,401	636,886	902,079	68,571	542,273	1,512,923	249,372	(215,611)	33,761
3. Subtotals 2013 + Prior.....	3,717,496	2,235,761	5,953,257	1,530,432	69,668	1,600,100	2,763,470	115,759	1,502,205	4,381,434	576,406	(548,129)	28,277
4. 2014.....	2,189,342	2,106,946	4,296,288	1,508,192	206,020	1,714,212	1,351,212	244,844	1,096,395	2,692,451	670,062	(559,687)	110,375
5. Subtotals 2014 + Prior.....	5,906,838	4,342,707	10,249,545	3,038,624	275,688	3,314,312	4,114,682	360,603	2,598,600	7,073,885	1,246,468	(1,107,816)	138,652
6. 2015.....	XXX	XXX	XXX	XXX	4,114,704	4,114,704	XXX	1,754,356	1,946,638	3,700,994	XXX	XXX	XXX
7. Totals.....	5,906,838	4,342,707	10,249,545	3,038,624	4,390,392	7,429,016	4,114,682	2,114,959	4,545,238	10,774,879	1,246,468	(1,107,816)	138,652
8. Prior Year-End's Surplus As Regards Policyholders	12,137,989										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. ....21.1 %	2. ....(25.5)%	3. ....1.4 %
													Col. 13, Line 7 Line 8
													4. ....1.1 %

Q14

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 Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous assets.....	94,113,288	8,353,466	85,759,822	91,808,716
2505. Other assets nonadmitted.....	144,861,479	144,861,479	0	
2506. Recoupment receivables.....	19,629,148		19,629,148	25,055,431
2507. Third party administrator receivables.....	4,672,255		4,672,255	8,166,665
2508. Deductible receivables.....	2,844,437	234,577	2,609,860	2,323,180
2597. Summary of remaining write-ins for Line 25.....	266,120,607	153,449,522	112,671,085	127,353,992

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	10,039	919,570
2505. Miscellaneous liabilities.....	113,115,829	105,179,807
2506. Pooling expenses payable.....	237,542,428	199,388,514
2507. Reserve for state escheatment payments.....	57,129,537	52,999,700
2508. State surcharge/recoupment payable.....	11,339,815	15,246,305
2509. Accrued interest payable on surplus notes.....	21,712,500	
2597. Summary of remaining write-ins for Line 25.....	440,850,147	373,733,896

NATIONWIDE MUTUAL INSURANCE COMPANY 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.....	665,635,789	685,631,718
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	12,778,242	27,730,671
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	1,624,513	5,778,847
5. Deduct amounts received on disposals.....	6,609,259	15,073,920
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.....	27,064,597	38,431,527
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	646,364,688	665,635,789
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	646,364,688	665,635,789

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.....	654,937,789	418,611,180
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	170,633,900	299,561,399
2.2 Additional investment made after acquisition.....	12,967,329	13,321,801
3. Capitalized deferred interest and other.....	4,623,105	2,405,703
4. Accrual of discount.....	2,294,190	3,205,675
5. Unrealized valuation increase (decrease).....	(39,930)	(903,723)
6. Total gain (loss) on disposals.....		12,678,904
7. Deduct amounts received on disposals.....	90,867,161	93,943,150
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	754,549,222	654,937,789
12. Total valuation allowance.....	(4,926,349)	(4,670,862)
13. Subtotal (Line 11 plus Line 12).....	749,622,873	650,266,927
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	749,622,873	650,266,927

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.....	3,662,445,100	3,567,640,227
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	112,800,270	300,776,179
2.2 Additional investment made after acquisition.....	335,831,998	491,403,454
3. Capitalized deferred interest and other.....		30
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(127,785,875)	21,160,282
6. Total gain (loss) on disposals.....	(1,287,876)	2,451,928
7. Deduct amounts received on disposals.....	422,662,279	616,619,246
8. Deduct amortization of premium and depreciation.....	23,520,049	73,163,079
9. Total foreign exchange change in book/adjusted carrying value.....	(6,857,093)	(30,538,613)
10. Deduct current year's other than temporary impairment recognized.....	440,000	666,062
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,528,524,196	3,662,445,100
12. Deduct total nonadmitted amounts.....	112,697,208	51,578,481
13. Statement value at end of current period (Line 11 minus Line 12).....	3,415,826,988	3,610,866,619

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.....	19,883,879,842	19,040,954,346
2. Cost of bonds and stocks acquired.....	2,553,836,298	3,820,497,086
3. Accrual of discount.....	21,174,314	26,795,793
4. Unrealized valuation increase (decrease).....	(14,022,352)	238,315,425
5. Total gain (loss) on disposals.....	(1,499,418)	21,671,722
6. Deduct consideration for bonds and stocks disposed of.....	1,618,565,159	3,215,560,507
7. Deduct amortization of premium.....	35,691,945	44,102,706
8. Total foreign exchange change in book/adjusted carrying value.....	(1,000,115)	(754,970)
9. Deduct current year's other than temporary impairment recognized.....	15,830,444	3,936,347
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	20,772,281,021	19,883,879,842
11. Deduct total nonadmitted amounts.....	10,001,000	
12. Statement value at end of current period (Line 10 minus Line 11).....	20,762,280,021	19,883,879,842

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,144,475,689	517,169,139	297,941,497	(18,833,950)	7,936,700,761	8,144,475,689	8,344,869,381	8,071,243,499
2. NAIC 2 (a).....	2,536,134,131	198,929,069	141,860,388	(76,062,947)	2,447,686,830	2,536,134,131	2,517,139,865	2,282,335,754
3. NAIC 3 (a).....	566,042,129	156,330,004	82,443,001	6,441,286	531,958,303	566,042,129	646,370,418	541,316,069
4. NAIC 4 (a).....	457,833,537	55,184,077	49,649,032	19,783,283	489,996,127	457,833,537	483,151,865	464,686,737
5. NAIC 5 (a).....	147,548,109	1,973,505	17,040,848	33,887,879	72,997,732	147,548,109	166,368,645	85,152,820
6. NAIC 6 (a).....	14,040,493	25,301	2,411,201	2,461,355	13,138,463	14,040,493	14,115,948	14,429,383
7. Total Bonds.....	11,866,074,088	929,611,095	591,345,967	(32,323,094)	11,492,478,216	11,866,074,088	12,172,016,122	11,459,164,262
PREFERRED STOCK								
8. NAIC 1.....								
9. NAIC 2.....	178,000				178,000	178,000	178,000	178,000
10. NAIC 3.....	88,768			(4)	88,768	88,768	88,764	88,768
11. NAIC 4.....								
12. NAIC 5.....								3,126,247
13. NAIC 6.....								
14. Total Preferred Stock.....	266,768	0	0	(4)	266,768	266,768	266,764	3,393,015
15. Total Bonds and Preferred Stock.....	11,866,340,856	929,611,095	591,345,967	(32,323,098)	11,492,744,984	11,866,340,856	12,172,282,886	11,462,557,277

QSI02

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

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.....	.....683,317,603	.....XXX.....	.....683,317,603	.....60,173	.....

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.....	.....676,533,481	.....610,644,826
2. Cost of short-term investments acquired.....	.....19,485,281,193	.....24,001,894,866
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....19,478,497,071	.....23,936,006,211
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).....	.....683,317,603	.....676,533,481
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....683,317,603	.....676,533,481

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(74,495,780)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase (decrease).....	(9,802,896)
4.	Total gain (loss) on termination recognized.....	(10,213,191)
5.	Considerations received (paid) on terminations.....	
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(94,511,866)
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	(94,511,866)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	25,064,703
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	9,885,396
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(2,677,503)
3.14	Section 1, Column 18, prior year.....	(7,131,703)
		4,454,200
		4,454,200
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(2,677,503)
3.24	Section 1, Column 19, prior year.....	(7,131,703)
		4,454,200
		4,454,200
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	21,856,578
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	21,856,578
		21,856,578
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	34,950,099
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	34,950,099

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							
1	2	3	4	5	6	7	8	Derivative Instruments Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (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	177,914,897	2	174,676,169	2	174,301,066	0	0	2	177,914,897
2. Add: Opened or acquired transactions.....	2	174,676,169							2	174,676,169
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX	1,477,113	XXX		XXX		XXX	1,477,113
4. Less: Closed or disposed of transactions.....	2	177,914,897			2	174,301,066			4	352,215,963
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX		XXX	1,852,216	XXX		XXX		XXX	1,852,216
7. Ending Inventory.....	2	174,676,169	2	174,301,066	0	0	0	0	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(94,511,866)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	34,950,099
3.	Total (Line 1 plus Line 2).....	(59,561,767)
4.	Part D, Section 1, Column 5.....	34,950,099
5.	Part D, Section 1, Column 6.....	(94,511,866)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(105,899,288)
8.	Part B, Section 1, Column 13.....	6,437,313
9.	Total (Line 7 plus Line 8).....	(99,461,975)
10.	Part D, Section 1, Column 8.....	6,695,250
11.	Part D, Section 1, Column 9.....	(106,157,225)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	16,850,647
14.	Part B, Section 1, Column 20.....	34,950,099
15.	Part D, Section 1, Column 11.....	51,800,746
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE MUTUAL INSURANCE COMPANY
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.....	0	
2. Cost of cash equivalents acquired.....	92,410,000	164,950,000
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	92,410,000	164,950,000
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft.....	Lewis Center.....	OH.....	..01/01/1960		23,076,460		18,748,204	1,598,896
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.....	Columbus.....	OH.....	..01/01/1976		124,181,404		76,192,078	1,315,966
355 Maple Ave.....	Harleysville.....	PA.....	..12/03/2012		25,217,230		36,044,090	1,143,374
Plaza 3 and Atrium.....	Columbus.....	OH.....	..01/01/1989		116,600,880		57,473,857	720,471
215 N. Front St.....	Columbus.....	OH.....	..01/01/1998		19,235,485		15,150,798	587,589
N. Front St., Parking Garage.....	Columbus.....	OH.....	..01/01/1998		14,471,037		3,579,905	143,605
Hickory St. Garage.....	Raleigh.....	NC.....	..01/01/1987		10,903,237			138,352
Data Center North.....	Columbus.....	OH.....	..01/01/1978		7,938,496		6,228,908	118,877
280 Plaza N High St.....	Lewis Center.....	OH.....	..06/30/1986		63,337,721		30,389,594	80,387
1200 Mulberry.....	Columbus.....	OH.....	..01/01/1996		26,900,342		19,016,941	39,738
New Albany Land, lot 45.....	Des Moines.....	IA.....	..06/01/2007		4,023,873		4,333,550	37,533
1100 Walnut St Garage.....	New Albany.....	OH.....	..11/25/2008		5,000,060		85,258,689	32,695
1000 Market NE.....	Des Moines.....	IA.....	..04/30/2001		6,149,421		5,593,139	9,730
0199999. Totals.....					447,035,646	0	358,009,753	5,967,213
Acquired by Internal Transfer								
3300 SW Williston.....	Gainesville.....	FL.....	..01/01/1979		9,614,259		5,760,009	(13,167)
151, Hyatt Resort Dr, Rogers Road.....	San Antonio.....	TX.....	..12/03/2012		11,635,185		52,588,811	(22,444)
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ.....	Scottsdale.....	AZ.....	..07/31/2007		27,485,668		19,809,331	(48,291)
1200 Locust.....	Des Moines.....	IA.....	..12/30/2001		1,983,400		42,169,129	(74,130)
1100 Locust.....	Des Moines.....	IA.....	..04/30/2001		152,079,135		94,870,819	(319,455)
Other Aggregates.....								(2,714)
0299999. Totals.....					202,797,647	0	215,198,099	(480,201)
0399999. Totals.....					649,833,293	0	573,207,852	5,487,012

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
800 Graves Mill.....	Lynchburg.....	VI.....	10/18/2015	Liberty University, Inc.....	9,403,964		3,902,429	202,502			(202,502)		6,609,259		2,909,332	2,909,332		1,048,365	
0199999. Totals.....					9,403,964	0	3,902,429	202,502	0	0	(202,502)	0	6,609,259	0	2,909,332	2,909,332	0	1,048,365	
0399999. Totals.....					9,403,964	0	3,902,429	202,502	0	0	(202,502)	0	6,609,259	0	2,909,332	2,909,332	0	1,048,365	

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102221	NEW ALBANY	OH		07/01/2015	4.000	15,000,000		22,600,000
00-1102395	DULUTH	GA		08/13/2015	2.940	12,000,000		20,030,000
00-1102396	FAYETTEVILLE	GA		08/13/2015	2.940	10,000,000		16,090,000
00-1102398	RENTON	WA		08/06/2015	3.390	4,500,000		10,400,000
00-1102417	NATICK	MA		09/30/2015	3.680	4,500,000		21,600,000
00-1102424	AUSTIN	TX		08/31/2015	3.110	19,965,000		26,820,000
00-1102437	CAMBRIDGE	MA		09/30/2015	3.180	6,500,000		20,620,000
00-1102438	CAMBRIDGE	MA		09/30/2015	3.180	7,500,000		16,760,000
0599999 Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	79,965,000	0	154,920,000
Mortgages in Good Standing - Mezzanine Loans								
99-0000031	PORTLAND	OR		02/20/2015	13.000		388,268	
99-0000033	NORWALK	CT		04/06/2015	11.000		203,787	
99-0000035	TAMPA	FL		07/13/2015	10.500		3,754,475	
99-0000036	BIRMINGHAM	AL		09/10/2015	13.000	796,261		38,615,730
0699999 Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	796,261	4,346,530	38,615,730
0899999 Total - Mortgages in Good Standing				XXX	XXX	80,761,261	4,346,530	193,535,730
3399999 Total Mortgages				XXX	XXX	80,761,261	4,346,530	193,535,730

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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
Mortgages Closed by Repayment																
00-1100865	ANN ARBOR	MI		07/20/2005	07/31/2015	3,069,362					0	2,994,621	3,005,439			0
00-1100879	SALT LAKE CITY	UT		10/28/2005	07/17/2015	1,553,101					0	1,516,345	1,521,666			0
00-1100904	DENVER	CO		08/29/2005	08/28/2015	2,301,478					0	2,237,128	2,253,423			0
00-1100927	ANN ARBOR	MI		08/09/2005	07/08/2015	1,660,812					0	1,633,740	1,637,656			0
00-1100947	SYKESVILLE	MD		08/31/2005	09/10/2015	1,694,943					0	1,648,117	1,659,978			0
00-1100952	KANSAS CITY	KS		08/18/2005	09/01/2015	2,947,230					0	2,864,330	2,885,318			0
00-1100958	JANESVILLE	WI		11/01/2005	08/03/2015	675,046					0	648,189	652,078			0
00-1100965	DALLAS	TX		08/31/2005	09/04/2015	9,703,039					0	9,703,039	9,703,039			0
00-1100998	OXNARD	CA		10/11/2005	09/28/2015	855,963					0	829,960	838,745			0
00-1101892	LINCOLN	NE		07/13/2012	07/31/2015	1,108,951					0	1,084,522	1,088,090			0
00-1101952	SAN FRANCISCO	CA		01/31/2013	08/06/2015	25,000,000					0	25,000,000	25,000,000			0
0199999 Total - Mortgages Closed by Repayment						50,569,926	0	0	0	0	0	50,159,992	50,245,432	0	0	0
Mortgages With Partial Repayments																
00-1000038	VISTA	CA		08/31/2000		618,044					0	21,915	21,915			0
00-1000391	BROOKLYN	OH		01/11/2001		2,474,541					0	80,894	80,894			0
00-1000449	EAST MEADOW	NY		12/29/2000		3,243,315					0	47,022	47,022			0
00-1000450	MIDLAND PARK	NJ		12/29/2000		3,099,792					0	44,941	44,941			0
00-1000714	CLOSTER	NJ		11/08/2001		1,326,797					0	37,502	37,502			0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					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						
00-1000791	MILWAUKEE	WI		12/17/2001		428,300						0	26,076	26,076			0	
00-1000804	DAVENPORT	IA		02/14/2002		1,583,389						0	43,816	43,816			0	
00-1000869	CINCINNATI	OH		03/13/2002		168,403						0	13,958	13,958			0	
00-1000926	MARIETTA	GA		12/23/2002		1,213,856						0	15,290	15,290			0	
00-1001038	ITHACA	NY		10/01/2002		8,394,718						0	57,535	57,535			0	
00-1001063	HOWELL	MI		03/14/2003		1,277,535						0	16,094	16,094			0	
00-1001090	MASON	OH		12/20/2002		7,521,955						0	60,112	60,112			0	
00-1001164	CHESTERFIELD	VA		11/20/2002		4,695,533						0	38,829	38,829			0	
00-1001203	NILES	IL		12/30/2002		2,369,863						0	19,071	19,071			0	
00-1002016	OBETZ	OH		03/31/2003		2,874,528						0	17,792	17,792			0	
00-1100106	WINTERPARK	FL		01/29/2004		2,540,993		49,070			49,070	0	78,997	78,997			0	
00-1100107	WINTERPARK	FL		11/24/2004		2,211,680		40,461			40,461	0	65,065	65,065			0	
00-1100109	MILFORD	OH		09/23/2003		362,178						0	22,549	22,549			0	
00-1100291	TROY	MI		02/06/2004		1,879,220						0	43,841	43,841			0	
00-1100925	PLANO	TX		09/15/2005		6,775,898						0	28,221	28,221			0	
00-1100934	CARMEL	IN		10/13/2005		979,710		38,997			38,997	0	60,222	60,222			0	
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,079,334						0	11,352	11,352			0	
00-1100989	BRIDGETON	MO		10/13/2005		881,016						0	15,198	15,198			0	
00-1101004	REDLANDS	CA		10/18/2005		1,001,474						0	10,286	10,286			0	
00-1101027	KING OF PRUSSIA	PA		11/18/2005		4,507,526						0	24,616	24,616			0	
00-1101391	JACKSONVILLE	FL		05/01/2007		7,551,894						0	34,928	34,928			0	
00-1101437	STAMFORD	CT		03/01/2007		12,273,085						0	280,376	280,376			0	
00-1101520	FORT MYERS	FL		08/09/2007		7,223,298		208,881			208,881	0	48,001	48,001			0	
00-1101555	SCOTTSDALE	AZ		12/31/2007		9,457,454		306,990			306,990	0	150,535	150,535			0	
00-1101556	SCOTTSDALE	AZ		12/31/2007		3,669,198		127,161			127,161	0	60,161	60,161			0	
00-1101655	LOS ANGELES	CA		10/30/2008		156,422						0	58,056	58,056			0	
00-1101824	BURLINGTON	KY		08/06/2012		5,256,717						0	149,362	149,362			0	
00-1101891	HOUSTON	TX		09/06/2012		18,142,631						0	88,211	88,211			0	
00-1101917	LAS VEGAS	NV		11/15/2012		11,000,000						0	45,400	45,400			0	
00-1101969	JACKSONVILLE	FL		09/12/2013		6,732,045						0	127,634	127,634			0	
00-1102024	LAS VEGAS	NV		10/11/2013		1,586,906						0	21,283	21,283			0	
00-1102154	BUENA PARK	CA		05/28/2014		8,913,949						0	44,349	44,349			0	
00-1102207	CINCINNATI	OH		01/05/2015								0	39,494	39,494			0	
00-1102212	SCOTTSDALE	AZ		11/07/2014		4,550,000						0	28,519	28,519			0	
00-1102221	NEW ALBANY	OH		07/01/2015								0	58,448	58,448			0	
00-1102248	ORLANDO	FL		11/04/2014		23,951,609						0	148,381	148,381			0	
0299999	Total - Mortgages With Partial Repayments						183,974,806	0	771,559	0	0	771,559	0	2,284,332	2,284,332	0	0	0
Mortgages Disposed																		
00-1100844	ORLAND PARK	IL		07/22/2005	08/18/2015	656,863						0	625,487	633,432			0	
0399999	Total - Mortgages Disposed						656,863	0	0	0	0	0	0	625,487	633,432	0	0	0
0599999	Total Mortgages						235,201,595	0	771,559	0	0	771,559	0	53,069,810	53,163,195	0	0	0

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership		
		3 City	4 State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated														
	GSO Capital Opportunities Fund II LP.....	New York.....	NY.....	GSO Capital Opportunities Fund II LP.....		06/30/2011....	2	-	392,804		39,093,996	1.880		
	GSO Capital Solutions Fund II LP.....	New York.....	NY.....	GSO Capital Solutions Fund II, LP.....		06/06/2013....	3	-	156,867		20,685,121	0.500		
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE.....	Kayne Senior Credit II GP, LLC.....		06/23/2014....	2	-	139,681		23,387,799	17.390		
	Newstone Capital Partners II, LP.....	Los Angeles.....	CA.....	Newstone Capital Partners.....		12/29/2010....	2	-	2,000,719		7,715,927	3.750		
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	Cayman Islands	Oaktree Capital Management.....		05/12/2015....	3	-	1,125,000		13,875,000	0.370		
	TCW Direct Lending LLC.....	Dover.....	DE.....	TCW Asset Management.....		03/20/2015....	3	-	2,820,000		43,140,000	2.980		
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									1,125,000		5,510,071		147,897,843	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated														
	1492 Capital LLC.....	Columbus.....	OH.....	Nationwide Mutual Ins Co.....		07/23/2008....	-	-	2,116,439		-	100.000		
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....									0		2,116,439		0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
QE03	3i India Infrastructure Fund LP.....	London.....	United Kingdom	3i Plc.....		02/27/2008....	3	-	18,424		490,350	0.290		
	Actera Partners L.P.....	Istanbul.....	Turkey...	Actera Group, Ltd.....		08/24/2007....	3	-	13,044		305,316	1.550		
	Activa Capital II.....	Paris.....	France...	Activa Capital.....		04/23/2007....	3	-	86,267		301,092	1.560		
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cayman Islands	Affinity Equity Partners.....		12/15/2006....	3	-	123,894		1,065,060	0.610		
	ArcLight Energy Partners V, LP.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....		09/30/2011....	3	-	2,411,382		6,688,177	0.910		
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....		07/02/2015....	3	-	2,935,713		13,064,287	0.290		
	BC European Capital VIII NWPEF.....	St Peter Port.....	Guernsey	BC Partners.....		04/19/2005....	3	-	231,483		722,343	0.240		
	Carlyle Europe Partners III, L.P.....	New York.....	NY.....	Carlyle Group, L.P.....		02/05/2007....	3	-	954		1,624,030	0.250		
	Carlyle Japan International Partners II, L.P.....	New York.....	NY.....	Carlyle Group, L.P.....		07/06/2006....	3	-	13,455		662,347	0.220		
	Catterton Partners VII, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		09/03/2013....	3	-	83,627		8,198,099	1.120		
	CBPE Capital Fund VIII A LP.....	London.....	United Kingdom	CBPE Capital.....		03/03/2009....	3	-	75,550		1,729,630	1.230		
	Charterhouse Capital Partners VIII LP.....	London.....	United Kingdom	Charterhouse Capital Partners, LLP.....		03/10/2006....	3	-	59		338,527	0.180		
	Cyprum Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH.....	Cyprum Investors.....		12/29/2006....	2	-	(2,507)		2,476,935	10.000		
	Cyprum Investors IV.....	Cleveland.....	OH.....	Cyprum Investors.....		07/18/2012....	2	-	41,561		31,325,778	8.000		
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX.....	EnCap Investments, L.P.....		12/07/2012....	3	-	1,457,296		9,318,025	0.510		
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX.....	EnCap Investments, L.P.....		09/28/2007....	3	-	320,717		1,787,186	1.250		
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX.....	EnCap Investments, L.P.....		12/15/2010....	3	-	144,170		3,959,341	0.500		
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....		03/31/2015....	3	-	91,777		14,350,788	0.230		
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....		04/30/2014....	3	-	139,160		11,322,625	0.400		
	Energy Spectrum Partners V, LP.....	Dallas.....	TX.....	Energy Spectrum Partners.....		12/01/2007....	3	-	26,472		1,448,513	2.450		
	Energy Spectrum VI, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....		02/28/2011....	3	-	750,579		11,077,464	3.000		
	Energy Spectrum VII, L.P.....	Wilmington.....	DE.....	Energy Spectrum Partners.....		11/03/2014....	3	-	300,000		28,891,768	2.500		
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX.....	Energy Trust Capital.....		08/30/2013....	3	-	534,302		11,070,777	14.100		
	EQT V LP.....	Stockholm.....	Sweden.	EQT Partners AB.....		10/13/2006....	3	-	74,908		149,354	0.140		
	Global Infrastructure Partners.....	New York.....	NY.....	Global Infrastructure Management LLC.....		12/14/2007....	3	-	130,233		3,860,480	0.430		
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	New York.....	NY.....	HarbourVest Partners, LLC.....		12/31/2000....	3	-	131		67,500	0.140		
	ICG Europe VI.....	St Helier.....	Jersey...	Intermediate Capital Managers Limited.....		06/26/2015....	2	-	4,406		34,767,673	1.030		
	Kayne Anderson Mezzanine Partners (QP) LP.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....		08/31/2010....	2	-	22,146		4,234,240	5.000		

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
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	Commitment for Additional Investment	Percentage of Ownership	
	Lovell Minnick Equity Partners III LP.....	El Segundo.....	CA.....	Lovell Minnick Equity Partners, LP.....		09/26/2008....	3	-	1,720,183		1,706,061	6.350	
	MBK Partners Fund III, L.P.....	Central.....	Hong Kong	MBK Partners.....		05/17/2013....	3	-	242,259		21,006,316	1.120	
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	Malaysia	Navis Asia Fund, Ltd.....		02/01/2007....	3	-	46,988			1.010	
	NCT Ventures Fund II LP.....	Wilmington.....	DE.....	NCT Ventures.....		06/20/2008....	1	-	36,015		1,693,301	9.620	
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY.....	GoldPoint Partners.....		10/31/2007....	2	-	88,527		2,927,254	2.500	
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....		02/12/2008....	2	-	305,392		2,467,644	3.880	
	Northstar Seidler Mezzanine Partners II, LP.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....		12/31/2000....	2	-	1,410			4.170	
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III).....	Foster City.....	CA.....	Fox Paine & Company, LLC.....		08/15/2006....	3	-	41,517		533,142	1.270	
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH.....	Peppertree Capital.....		09/30/2013....	3	-	840,000		5,600,000	11.200	
	Permira IV.....	New York.....	NY.....	Permira.....		07/18/2006....	3	-	96		493,526	0.110	
	Prudential Capital Partners II, LP.....	Chicago.....	IL.....	Prudential Capital Group.....		04/28/2005....	2	-	13,275		1,005,796	1.290	
	Reservoir Venture Partners II, LP.....	Worthington.....	OH.....	Reservoir Venture Partners.....		10/27/2006....	1	-	60,000		320,000	14.090	
	Silver Lake Partners II, LP.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....		07/28/2004....	3	-	8,076		1,765,792	0.420	
	Silver Lake Partners III, LP.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....		12/19/2006....	3	-	25,460		6,177,015	0.430	
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....		04/02/2013....	3	-	3,707,690		22,610,205	0.310	
	Siris Partners III, L.P.....	Wilmington.....	DE.....	Siris Capital Group, LLC.....		12/02/2014....	3	-	27,666		6,426,871	0.370	
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE.....	Sorenson Capital Associates III, LP.....		05/31/2014....	3	-	1,848,699		25,380,195	8.750	
	SVB Capital Partners III, L.P.....	Menlo Park.....	CA.....	SVB Capital Partners III LLC.....		01/31/2014....	1	-	502,500		3,886,000	3.890	
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE.....	SVB Capital Partners III LLC.....		01/31/2014....	1	-	375,374		4,889,251	3.000	
	TPG Asia VI, L.P.....	Cayman Islands.....	TX.....	TPG Asia.....		04/07/2014....	3	-	569,638		17,741,435	0.710	
	TPG Partners VII, L.P.....	Fort Worth.....	TX.....	TPG GenPar VII, L.P.....		05/27/2015....	3	877,009			39,122,991	0.400	
	TPG VII Ensemble Co-Invest, L.P.....	Fort Worth.....	TX.....	TPG GenPar VII, L.P.....		09/18/2015....	3	7,511,724				1.250	
	Trident IV, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		05/21/2007....	3	-	962,633		3,648,608	1.590	
	Trident V, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2010....	3	-	191,832		1,618,841	0.420	
	VEPF V Co-Invest 1, L.P.....	Wilmington.....	DE.....	Vista Equity Partners V GP, LLC.....		12/04/2014....	3	-	30,943			7.330	
	Vista Equity Partners Fund V, L.P.....	Wilmington.....	DE.....	Vista Equity Partners V GP, LLC.....		07/11/2014....	3	-	4,120,486		8,136,331	0.390	
	Yukon Capital Partners II, LP.....	Wilmington.....	DE.....	Yukon Partners.....		11/05/2013....	2	-	1,061,597		19,857,089	10.000	
	Yukon Capital Partners, LP.....	Wilmington.....	DE.....	Yukon Partners.....		06/15/2011....	2	-	262,955		9,226,362	16.770	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									11,328,852	24,180,295	0	413,237,731	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated													
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.....	Nationwide Private Equity Fund LLC.....		10/14/2004....	3	-	301,179			100.000	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									0	301,179	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD.....	AEW Core Property Trust.....		03/31/2015....		-	32,856,168			0.720	
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA.....	CCP NI Owner LLC.....		07/31/2015....		2,648,139			6,800,574	49.500	
	CIM Fund VIII, L.P.....	Los Angeles.....	CA.....	CIM Fund VIII, GP, LLC.....		12/31/2014....			813,569		17,596,154	1.030	
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD.....	Crow Holdings Capital Partners, LLC.....		01/14/2008....			40,964		2,470,767	4.640	
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....		05/01/2015....		242,935			19,757,065	1.330	
	Crow Holdings Retail Fund, L.P.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....		04/01/2015....		662,486			14,337,514	5.080	
	Exeter Industrial Value Fund III, LP.....	Plymouth Meeting.....	PA.....	Exeter Property Group III, L.P.....		03/27/2014....			3,000,000		11,000,000	2.500	
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL.....	Harbert Management Corporation.....		11/26/2013....			1,943,293		6,242,381	4.910	
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH.....	RockBridge Capital, LLC.....		11/09/2007....			13,316		649,316	14.330	
	STCE NC Nationwide Fund LLC.....	Atlanta.....	GA.....	FLS Energy.....		12/30/2013....			91			50.000	
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC.....	Strata Fund 25 LLC.....		06/30/2015....			5,913,864		9,605,361	50.000	

QE03.1

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State											
	Wrightwood Capital High Yield Partners II.....	Chicago.....	IL.....		Wrightwood Capital.....		10/10/2008....		.....	.....(19,231)		.....833,193	.....8.230
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									3,553,56044,562,034089,292,325XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated														
	ELH Investment Fund LLC.....	Washington.....	Washington, D.C.....		Nationwide Mutual Ins Co.....		02/29/2008....			.....1,000		-	.....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									01,00000XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.....		Pretium Mortgage Credit Partners I GP, LLC.....		11/25/2014....	.....3		.....2,933,765		.....14,895,988	.....10.000
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps).....	Redbank.....	NJ.....		Gartmore Riverview, LLC.....		05/31/2005....			.....(288,472)		-	.....28.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									02,645,293014,895,988XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated														
	Arden Strategic Investment Fund.....	Wilmington.....	DE.....		Nationwide Mutual Ins Co.....		12/28/2012....			.....250,000		-	.....100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									0250,00000XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated														
	Alliant Tax Credit Fund 81 Ltd.....	Palm Beach.....	FL.....		Alliant GP 81 LLC.....		01/15/2015....			.....5,353,040		.....352,915	.....50.000
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund-90 LLC.....	Wilmington.....	DE.....		RBC Tax Credit IV LLC.....		10/30/2014....			.....6,109,133		.....45,008,890	.....50.000
	OEF Nationwide Fund III LLC.....	Columbus.....	OH.....		Ohio Equity Fund Inc.....		12/16/2014....			.....1,896,168		.....4,792,398	.....50.000
	Ohio Equity Fund for Housing Limited Partnership XXV Federal.....	Columbus.....	OH.....		Ohio Equity Fund GP XXV LLC.....		04/06/2015....			.....586,580		.....16,359,601	.....50.000
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....		Whitewater Creek Inc & Commonwealth Agency Inc.....		12/08/2014....			.....1,603,557		.....18,938,489	.....49.995
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA.....		WNC Advisors LLC.....		05/15/2015....			.....9,979		.....1,698,579	.....49.995
	WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA.....		WNC Advisors, LLC.....		02/14/2007....			.....6,200		.....43,119	.....50.490
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									015,564,657087,193,991XXX.....
4499999. Subtotal - Unaffiliated.....									16,007,41292,462,3500752,517,878XXX.....
4599999. Subtotal - Affiliated.....									02,668,61800XXX.....
4699999. Totals.....									16,007,41295,130,9680752,517,878XXX.....

QE03.2

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusting Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																					
	GSO Capital Opportunities Fund II LP.....	New York.....	NY...	Distribution.....	06/30/2011	07/16/2015	.....24,485,557	.....(73,256)	-	-	-	.....(73,256)	-	.....27,534,264	.....3,432,086	-	.....0	-
	GSO Capital Solutions Fund II LP.....	New York.....	NY...	Distribution.....	06/06/2013	07/08/2015	.....4,362,674	.....1,762	-	-	-	.....1,762	-	.....5,166,318	.....1,748	-	.....0	-
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE...	Distribution.....	06/23/2014	08/28/2015	.....14,831,787	.....(58,954)	-	-	-	.....(58,954)	-	.....16,890,600	.....1,635,559	-	.....0	-
	Newsstone Capital Partners II, LP.....	Los Angeles.....	CA...	Distribution.....	12/29/2010	08/19/2015	.....16,181,847	.....(152,032)	-	-	-	.....(152,032)	-	.....12,511,186	.....2,425,544	-	.....0	-
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									59,861,865(282,480)000(282,480)062,102,3687,494,937000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																					
	1492 Capital LLC.....	Columbus.....	OH...	Distribution.....	07/23/2008	09/30/2015	.....166,960,547	.....(43,774,980)	-	-	-	.....(43,774,980)	-	.....265,122,952	.....62,819,793	-	.....0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
1499999 - Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated							166,960,547	(43,774,980)	0	0	0	(43,774,980)	0	265,122,952	62,819,793	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	3i India Infrastructure Fund LP	London	United Kingdom	Distribution	02/27/2008	07/17/2015	1,428,743	(164,360)	-	-	-	(164,360)	-	1,370,624	58,841	-	-	0	-	
	Actis Global 4 LP	London	United Kingdom	Distribution	12/15/2011	07/30/2015	12,009,163	928,240	-	-	-	928,240	-	15,153,524	18,056	-	-	0	-	
	Activa Capital II	Paris	France	Distribution	04/23/2007	07/17/2015	4,959,169	(482,612)	-	-	-	(482,612)	(331,381)	4,413,660	146,115	(37,769)	-	(37,769)	-	
	Advent Central & Eastern Europe IV, LP	Boston	MA	Distribution	02/19/2008	07/28/2015	2,673,281	(408,324)	-	-	-	(408,324)	(50,276)	2,904,372	570,395	(186,174)	-	(186,174)	-	
	Affinity Asia Pacific Fund III	Grand Cayman	Cayman Islands	Distribution	12/15/2006	07/24/2015	8,571,861	(602,058)	-	-	-	(602,058)	-	6,377,669	245,350	-	-	0	-	
	Apax Europe VII	New York	NY	Distribution	03/10/2007	07/10/2015	37,629,710	(2,750,201)	-	-	-	(2,750,201)	(2,461,130)	27,163,684	3,597,224	(279,946)	-	(279,946)	-	
	Austin Ventures VII, LP	Austin	TX	Distribution	12/31/2000	07/22/2015	565,438	(136,899)	-	-	-	(136,899)	-	520,223	324,848	-	-	0	-	
	BC European Capital VIII NWPEF	St Peter Port	Guernsey	Distribution	04/19/2005	08/21/2015	5,877,604	(330,126)	-	-	-	(330,126)	(405,915)	5,635,958	795,781	(127,438)	-	(127,438)	-	
	Bridgepoint Europe IV LP	Frankfurt	Germany	Distribution	11/22/2007	08/24/2015	23,011,311	3,590,502	-	-	-	3,590,502	(1,118,795)	23,867,810	710,098	(148,462)	-	(148,462)	-	
	Carlyle Europe Partners III, L.P.	New York	NY	Distribution	02/05/2007	08/27/2015	12,253,025	(91,927)	-	-	-	(91,927)	329,920	9,446,509	479,177	(210,216)	-	(210,216)	-	
	Carlyle Japan International Partners II, L.P.	New York	NY	Distribution	07/06/2006	07/07/2015	1,589,552	290,654	-	-	-	290,654	148,193	1,812,958	23,497	-	-	0	-	
	CBPE Capital Fund VIII A LP	London	United Kingdom	Distribution	03/03/2009	07/16/2015	5,094,152	132,154	-	-	-	132,154	(141,637)	6,178,388	769,919	1,006	-	1,006	-	
	CVC European Equity Partners IV L.P.	London	United Kingdom	Distribution	07/29/2005	07/30/2015	2,201,957	(30,700)	-	-	-	(30,700)	(160,116)	2,209,856	107,865	(18,320)	-	(18,320)	-	
	CVC IV Tandem Fund	London	United Kingdom	Distribution	01/02/2007	07/30/2015	8,266,647	(178,404)	-	-	-	(178,404)	512,820	4,781,664	1,160,463	(256,724)	-	(256,724)	-	
	Cyprium Investors III, LP (fka KPP Investors III)	Cleveland	OH	Distribution	12/29/2006	07/28/2015	4,839,924	699,943	-	-	-	699,943	-	5,193,451	249,992	-	-	0	-	
	Cyprium Investors IV	Cleveland	OH	Distribution	07/18/2012	07/15/2015	8,398,640	60,008	-	-	-	60,008	-	5,526,680	170,731	-	-	0	-	
	Doughty Hanson & Co IV LP 4	London	United Kingdom	Distribution	01/31/2005	08/14/2015	4,129,045	(371,105)	-	-	-	(371,105)	(259,665)	3,912,806	1,164,763	(70,447)	-	(70,447)	-	
	EnCap Energy Capital Fund IX LP	Dallas	TX	Distribution	12/07/2012	09/02/2015	7,940,025	(1,417,483)	-	-	-	(1,417,483)	-	10,964,152	419,465	-	-	0	-	
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	Distribution	09/28/2007	09/14/2015	8,010,660	(2,140,599)	-	-	-	(2,140,599)	-	5,782,391	682,853	-	-	0	-	
	EnCap Energy Capital Fund VIII LP	Houston	TX	Distribution	12/15/2010	09/04/2015	14,239,153	(3,662,117)	-	-	-	(3,662,117)	-	11,157,835	514,959	-	-	0	-	

QE03.3

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Energy Spectrum VI, L.P.	Dallas	TX	Distribution	02/28/2011	09/18/2015	13,541,290	(3,164,654)	-	-	-	(3,164,654)	-	13,845,696	161,178	-	-	.0	-
	Energy Trust Partners Fund IV, LP	Dallas	TX	Distribution	08/30/2013	09/09/2015	10,749,430	5,262,384	-	-	-	5,262,384	-	18,861,224	8,045,586	-	-	.0	-
	Fourth Civen	London	United Kingdom	Distribution	02/24/2006	07/30/2015	19,593,756	1,444,476	-	-	-	1,444,476	(148,163)	16,764,999	1,695,466	(557,462)	-	(557,462)	-
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	Distribution	12/31/2000	09/23/2015	264,735	5,467	-	-	-	5,467	-	244,928	20,676	-	-	.0	-
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	Distribution	12/31/2000	09/25/2015	722,593	(13,715)	-	-	-	(13,715)	-	663,335	47,448	-	-	.0	-
	Highland Capital Partners VI, LP	Lexington	MA	Distribution	10/22/2001	08/13/2015	2,056,045	83,967	-	-	-	83,967	-	2,149,159	218,243	-	-	.0	-
	Highland Capital Partners VII, LP	Lexington	MA	Distribution	10/28/2005	08/14/2015	3,596,596	374,402	-	-	-	374,402	-	3,057,505	172,108	-	-	.0	-
	Innova/4 LP	Warsaw	United States	Euro Choice Secondary, L.P.	06/30/2006	08/11/2015	5,665,690	(52,508)	-	-	-	(52,508)	1,442,779	5,187,111	4,706,498	(1,755,903)	-	(1,755,903)	-
	Interwest Partners VIII, LP	Menlo Park	CA	Distribution	12/31/2000	09/29/2015	3,370,070	227,996	-	-	-	227,996	-	3,343,746	240,000	-	-	.0	-
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Distribution	08/31/2010	09/14/2015	9,811,142	(638,612)	-	-	-	(638,612)	-	8,983,245	595,115	-	-	.0	-
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Distribution	09/26/2008	07/16/2015	19,830,079	1,448,334	-	-	-	1,448,334	-	20,748,337	195,530	-	-	.0	-
	Navis Asia Fund V, L.P.	Kuala Lumpur	Malaysia	Distribution	02/01/2007	09/03/2015	11,614,143	(978,212)	-	-	-	(978,212)	-	10,168,083	1,776,634	-	-	.0	-
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	Distribution	10/31/2007	08/13/2015	3,372,699	(293,753)	-	-	-	(293,753)	-	2,081,995	36,753	-	-	.0	-
	Northstar Mezzanine Partners III	Minneapolis	MN	Distribution	10/01/2002	07/30/2015	923,078	310,412	-	-	-	310,412	-	1,033,644	279,291	-	-	.0	-
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN	Distribution	02/12/2008	07/10/2015	10,469,992	518,783	-	-	-	518,783	-	10,690,143	1,072,774	-	-	.0	-
	Northstar Seidler Mezzanine Partners II, LP <small>Fairfax and Partners Capital Fund III, LP (No FOX Fairline Capital Fund III)</small>	Minneapolis	MN	Distribution	12/31/2000	07/09/2015	155,988	8,015	-	-	-	8,015	-	(55,512)	29,660	-	-	.0	-
	Permira IV	New York	NY	Distribution	08/15/2006	07/30/2015	14,621,446	(2,025,567)	-	-	-	(2,025,567)	-	13,837,456	887,612	-	-	.0	-
	Prudential Capital Partners II, LP	Chicago	IL	Distribution	07/18/2006	07/24/2015	8,025,344	398,372	-	-	-	398,372	(205,920)	6,538,334	152,506	(51,553)	-	(51,553)	-
	Prudential Capital Partners III, LP	Chicago	IL	Distribution	04/28/2005	07/02/2015	2,165,916	111,321	-	-	-	111,321	-	2,115,654	1,113,380	-	-	.0	-
	Silver Lake Partners II, LP	Chicago	IL	Distribution	10/15/2008	07/24/2015	7,328,713	(343,727)	-	-	-	(343,727)	-	6,230,310	416,241	-	-	.0	-
	Silver Lake Partners III, LP	Menlo Park	CA	Distribution	07/28/2004	08/11/2015	7,635,873	(70,378)	-	-	-	(70,378)	-	6,394,072	141,263	-	-	.0	-
	Silver Lake Partners III, LP	Menlo Park	CA	Distribution	12/19/2006	08/25/2015	30,826,758	463,929	-	-	-	463,929	-	30,061,575	3,004	-	-	.0	-
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Distribution	04/02/2013	07/07/2015	9,362,772	183,065	-	-	-	183,065	-	12,331,169	698,225	-	-	.0	-
	SPE I Partners LP	Greenwich	CT	Distribution	07/26/2007	07/30/2015	5,406,253	(1,109,099)	-	-	-	(1,109,099)	-	3,848,307	2,283,292	-	-	.0	-
	TA X, LP	Boston	MA	Distribution	05/27/2004	09/16/2015	4,482,475	(76,714)	-	-	-	(76,714)	-	4,213,136	160,925	-	-	.0	-
	Terra Firma Capital Partners III, LP	London	United Kingdom	Distribution	05/31/2006	07/30/2015	13,474,446	733,849	-	-	-	733,849	(984,996)	13,150,254	537,137	(133,942)	-	(133,942)	-
	Trident IV, LP	Greenwich	CT	Distribution	05/21/2007	08/07/2015	20,679,055	(686,361)	-	-	-	(686,361)	-	21,451,902	2,070,434	-	-	.0	-
	Trident V, LP	Greenwich	CT	Distribution	12/20/2010	09/21/2015	14,848,299	670,083	-	-	-	670,083	-	16,117,706	443,412	-	-	.0	-
	Yukon Capital Partners II, LP	Wilmington	DE	Distribution	11/05/2013	07/13/2015	7,281,127	235,650	-	-	-	235,650	-	7,882,630	183,609	-	-	.0	-
	Yukon Capital Partners, LP	Wilmington	DE	Distribution	06/15/2011	07/13/2015	24,797,582	2,019,057	-	-	-	2,019,057	-	23,656,410	89,818	-	-	.0	-
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							460,362,445	(2,019,152)	0	0	0	(2,019,152)	(3,834,282)	439,970,767	40,684,210	(3,833,350)	0	(3,833,350)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC	Columbus	OH	Distribution	07/31/2002	09/30/2015	7,329,797	5,628,300	-	-	-	5,628,300	-	12,072,156	6,448,353	-	-	.0	-
	Nationwide Private Equity Fund, LLC	Columbus	OH	Distribution	10/14/2004	07/31/2015	75,459,262	(7,320,267)	-	-	-	(7,320,267)	-	70,387,042	4,592,916	-	-	.0	-
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							82,789,059	(1,691,967)	0	0	0	(1,691,967)	0	82,459,198	11,041,269	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			

QE03.4

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL.....	Distribution.....	08/01/2007	08/20/2015	.....1,960,136	.....1,568,116	-	-	-	.....1,568,116	-	.....9,560,695	.....1,777,479	-	-	......0	-
	Bridgepoint Hospitality Holdings LLC.....	Columbus.....	OH.....	Distribution.....	12/09/2005	07/29/2015	.....1,650,232	-	-	-	-	......0	-	.....2,184,032	.....10,817	-	-	......0	-
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX.....	Recovery.....	06/28/2004	07/28/2015	-	.....125	-	-	-	.....125	-	-	......62	-	-	......0	-
	Community Reinvestment Partners, LP.....	Palm Beach Gardens.....	FL.....	Distribution.....	11/09/2004	07/23/2015	.....4,308,472	.....1,394,749	-	-	-	.....1,394,749	-	.....4,046,045	.....1,274,272	-	-	......0	-
	CR Tenant LLC.....	Columbus.....	OH.....	Distribution.....	05/23/2014	09/17/2015	.....908,914	-	-	-	-	......0	-	.....3,033,167	.....15,868	-	-	......0	-
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD.....	Distribution.....	01/14/2008	07/16/2015	.....12,099,554	-	-	-	-	......0	-	.....10,833,034	.....2,106,415	-	-	......0	-
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA.....	Distribution.....	08/15/2014	08/10/2015	.....1,202,013	-	-	-	-	......0	-	.....1,202,013	.....17,110	-	-	......0	-
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL.....	Distribution.....	11/26/2013	09/04/2015	.....5,429,379	.....228,705	-	-	-	.....228,705	-	.....13,265,509	.....547,393	-	-	......0	-
	Invesco Real Estate Fund II, L.P.....	Dallas.....	TX.....	Distribution.....	10/05/2007	07/29/2015	.....10,466,773	.....(1,287,627)	-	-	-	.....(1,287,627)	-	.....8,020,074	.....2,070,761	-	-	......0	-
	Metropolitan Real Estate Partners V, L.P.....	NY.....	NY.....	Distribution.....	04/16/2007	07/30/2015	.....18,398,008	.....(1,613,646)	-	-	-	.....(1,613,646)	-	.....13,635,577	.....1,471,605	-	-	......0	-
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA.....	Distribution.....	05/27/2014	07/02/2015	.....1,062,989	-	-	-	-	......0	-	.....1,062,989	.....10,000	-	-	......0	-
	Ram Realty Partners II, LP.....	Palm Beach Gardens.....	FL.....	Distribution.....	06/22/2007	07/29/2015	.....16,904,497	.....3,611,113	-	-	-	.....3,611,113	-	.....18,285,628	.....7,855,729	-	-	......0	-
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH.....	Distribution.....	11/09/2007	08/26/2015	.....6,356,077	.....1,485,681	-	-	-	.....1,485,681	-	.....730,275	.....(2,765,955)	-	-	......0	-
	Urban America LP.....	New York.....	NY.....	Distribution.....	12/28/2001	07/27/2015	-	.....365	-	-	-	.....365	-	-	.....365	-	-	......0	-
	Urban America LP II.....	New York.....	NY.....	Distribution.....	01/23/2007	07/14/2015	.....2,190,000	-	-	-	.....440,000	.....(440,000)	-	.....1,750,000	.....375,255	-	-	......0	-
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....92,937,044	.....5,387,581	......0	.....440,000	......0	.....4,947,581	......0	.....87,609,038	.....14,767,176	......0	......0	......0	......0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	BCCS Investment Fund LLC.....	Boston.....	MA.....	Distribution.....	02/21/2008	07/17/2015	.....385,509	.....1,210,956	-	-	-	.....1,210,956	-	.....(1)	.....(943)	-	.....(675)	.....(675)	-
	ELH Investment Fund LLC.....	Washington.....	Washington, D.C.....	Distribution.....	02/29/2008	07/17/2015	.....326,875	.....1,767,243	-	-	-	.....1,767,243	-	.....345,720	.....(9,727)	-	.....(10,727)	.....(10,727)	-
	NW REI, LLC.....	Columbus.....	OH.....	Distribution.....	02/08/2008	07/29/2015	.....281,817,140	.....(86,701,056)	-	-	-	.....(86,701,056)	-	.....227,088,711	.....(10,400,000)	-	-	......0	-
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							.....282,529,524	.....(83,722,857)	......0	......0	......0	.....(83,722,857)	......0	.....227,434,430	.....(10,410,670)	......0	.....(11,402)	.....(11,402)	......0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.....	Distribution.....	11/25/2014	07/23/2015	.....2,394,007	.....(347,805)	-	-	-	.....(347,805)	-	.....6,911,221	.....511,913	-	-	......0	-
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....2,394,007	.....(347,805)	......0	......0	......0	.....(347,805)	......0	.....6,911,221	.....511,913	......0	......0	......0	......0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	OYS Fund LLC.....	New York.....	NY.....	Distribution.....	04/01/2011	08/28/2015	.....457,697,119	.....18,963,109	-	-	-	.....18,963,109	-	.....543,424,194	.....41,000,000	-	-	......0	-
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							.....457,697,119	.....18,963,109	......0	......0	......0	.....18,963,109	......0	.....543,424,194	.....41,000,000	......0	......0	......0	......0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH.....	Distribution.....	02/04/2002	07/09/2015	.....640,392	-	-	-	-	......0	-	.....606,810	.....5,079	-	-	......0	-
2799999. Total - Non-Collateral Loans - Unaffiliated.....							.....640,392	......0	......0	......0	......0	......0	......0	.....606,810	.....5,079	......0	......0	......0	......0
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	KHC New Markets Fund E CDE Leverage Fund LLC.....	Carlsbad.....	CA.....	Distribution.....	02/13/2007	07/17/2015	-	-	-	-	-	......0	-	.....(608)	-	-	.....(608)	.....(608)	-
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							......0	......0	......0	......0	......0	......0	......0	......0	.....(608)	......0	.....(608)	.....(608)	.....(608)
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	LLC.....	Independence.....	OH.....	NLTCP 2015-B LLC.....	01/23/2008	08/11/2015	.....10,296,007	-	.....(1,331,177)	-	-	.....(1,331,177)	-	.....1,074,302	.....1,074,302	-	.....1,074,302	.....1,074,302	-
	WNC Institutional Tax Credit Fund NW 2013 LLC.....	Irvine.....	CA.....	NLTCP 2015-B LLC.....	05/31/2013	09/30/2015	.....12,113,668	-	.....(1,080,348)	-	-	.....(1,080,348)	-	.....15,994,371	.....13,092,204	-	.....(2,902,167)	.....(2,902,167)	-
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							.....22,409,675	......0	.....(2,411,525)	......0	......0	.....(2,411,525)	......0	.....15,994,371	.....14,166,506	......0	.....(1,827,865)	.....(1,827,865)	......0
4499999. Subtotal - Unaffiliated.....							.....638,605,428	.....2,738,144	.....(2,411,525)	.....440,000	......0	.....(113,381)	.....(3,834,282)	.....613,194,575	.....77,629,213	.....(3,833,350)	.....(1,828,473)	.....(5,661,823)	......0
4599999. Subtotal - Affiliated.....							.....989,976,249	.....(110,226,695)	......0	......0	......0	.....(110,226,695)	......0	.....1,118,440,774	.....104,450,392	......0	.....(11,402)	.....(11,402)	......0
4699999. Totals.....							.....1,628,581,677	.....(107,488,551)	.....(2,411,525)	.....440,000	......0	.....(110,340,076)	.....(3,834,282)	.....1,731,635,349	.....182,079,605	.....(3,833,350)	.....(1,839,875)	.....(5,673,225)	......0

QE03.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810	QF 8 U S Treasury Inflation Index Nt 2.125%		07/30/2015	Crestbrook		3,389,220	2,500,000	26,633	1
1099999. Total Bonds - U.S. Government						3,389,220	2,500,000	26,633	XXX
Bonds - All Other Government									
040114	GL 8 Argentina (Republic of) Sr Nt Ser NY 8	F	08/10/2015	Direct		1,513,430	1,508,593		6*
1099999. Total Bonds - All Other Government						1,513,430	1,508,593	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
590760	EL 4 Mesquite TX ISD GO Preref Ref Ser A 5		07/30/2015	Crestbrook		683,291	680,000	15,583	1
590760	ET 7 Mesquite TX ISD GO Unref Ref Ser A 5.0		07/30/2015	Crestbrook		683,359	680,000	15,583	1FE
988168	2A 7 Ysleta TX ISD GO Bldg 5.000% 08/15/21		07/30/2015	Crestbrook		1,507,125	1,500,000	34,375	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,873,775	2,860,000	65,541	XXX
Bonds - U.S. Special Revenue and Special Assessment									
090929	GH 7 Birmingham AL SPL Care Fing Ref-Child Ho		08/26/2015	Wells Fargo		2,379,674	2,090,000		1FE
090929	GK 0 Birmingham AL SPL Care Fing Rev Ref-Child		08/26/2015	Wells Fargo		14,273,951	12,625,000		1FE
20774Y	XB 8 Conn St Hlth & Ed Facs Auth Rev Quinipi		08/28/2015	Barclays Capital		16,466,202	14,810,000		1FE
3138WE	RA 9 FNMA Pool #AS4980 3.000% 05/25/45		09/29/2015	THI Holdings Inc		7,982,074	7,893,431	18,418	1
3138WF	B6 2 FNMA Pool #AS5460 3.500% 07/25/45		08/21/2015	Nomura Securities Int'l Inc		54,109,114	51,926,575	65,629	1
3138WF	NY 8 FNMA Pool #AS5806 3.000% 09/25/45		08/21/2015	Nomura Securities Int'l Inc		25,216,797	25,000,000	27,083	1
3140E2	4V 0 FNMA Pool #AZ9835 3.000% 09/25/45		08/21/2015	Nomura Securities Int'l Inc		25,216,797	25,000,000	27,083	1
31418B	SY 3 FNMA Pool # MA2334 3.500% 07/25/45		07/22/2015	Nomura Securities Int'l Inc		15,345,438	14,861,285	17,338	1
45528U	RS 2 Indianapolis IN Pub Impt Rev AMT Arpt Au		08/28/2015	Morgan Stanley & Co Inc		2,275,500	2,000,000		1FE
45528U	RT 0 Indianapolis IN Pub Impt Rev AMT Arpt Au		08/28/2015	Merrill Lynch		9,268,461	8,220,000		1FE
646080	RD 5 New Jersey St Hgr Ed Auth Rev Sr AMT Ser		09/29/2015	Merrill Lynch		1,402,801	1,255,000	19,522	1FE
646080	RE 3 New Jersey St Hgr Ed Auth Rev Sr AMT Ser		09/29/2015	Merrill Lynch		7,790,726	6,975,000	108,500	1FE
658873	AS 3 North Dakota Dept Trans Rev Grant & Rev		07/30/2015	Crestbrook		2,006,760	2,000,000	16,389	1FE
66285W	PJ 9 North Texas Tollway Auth Rev Ref-Ser B		09/11/2015	Barclays Capital		3,523,748	3,150,000		1FE
66285W	PK 6 North Texas Tollway Auth Rev Ref-Ser B		09/11/2015	Barclays Capital		5,563,950	5,000,000		1FE
944514	TH 1 Wayne Cnty MI Arpt Auth Rev AMT Ref Ser		09/23/2015	Citigroup		6,131,154	5,650,000		1FE
944514	TJ 7 Wayne Cnty MI Arpt Auth Rev Ref Ser F		09/23/2015	Citigroup		4,049,850	3,750,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						203,002,997	192,206,291	299,962	XXX
Bonds - Industrial and Miscellaneous									
163851	AA 6 Chemours Co Sr Nt 6.625% 05/15/23		09/29/2015	Direct		33,625	50,000	1,288	4FE
00241Y	AB 0 AVSC Holding (PSAV Presen) 1st Lien Term		09/28/2015	Tax Free Exchange		8,032,406	8,065,247	2,009	4FE
018522	J# 0 Allete Inc 1st Mtg Bd 2.800% 09/15/20		09/24/2015	US Bancorp		11,000,000	11,000,000		1Z
02377B	AC 0 American Airlines Inc LBASS EETC Ser 201		09/10/2015	Morgan Stanley & Co Inc		12,000,000	12,000,000		2FE
02878C	AM 0 American Pacific Corp Term Ln Nt 1 7.0		09/11/2015	Jeffries & Co Inc		1,000,000	1,000,000		4FE
032511	BH 9 Anadarko Petroleum Corp Sr Nt 6.375% 0		09/29/2015	THI Holdings Inc		3,895,495	3,600,000	8,925	2FE
03765L	AC 6 Apidos CLO CLO Ser 2015-20A CI A2 2.63		09/28/2015	Goldman Sachs & Company		5,240,235	5,235,000	29,544	1FE
03765P	AA 1 Apidos CLO LBASS Ser 2015-21A CI A1 1		09/01/2015	Morgan/JP/Securities - Bonds		3,982,000	4,000,000	14,791	1FE
03765X	AB 2 Apidos CDO CLO Ser 2015-22A CL A1 1.78		09/16/2015	Bank of America BISD Dealer		13,983,200	14,000,000		1Z
03765X	AC 0 Apidos CDO CLO Ser 2015-22A CI A2A 2.3		09/16/2015	Bank of America BISD Dealer		3,971,600	4,000,000		1Z

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
044209 AF 1	Ashland Inc Nt 4.750% 08/15/22.....		09/24/2015	Citigroup.....		9,550,000	10,000,000	58,056	3FE.....
05538B AH 8	BE Aerospace Inc Term Ln Nt 4 4.000% 1.....		09/24/2015	MorganJP/Securities - Bonds.....		2,012,500	2,000,000		3FE.....
05538B AH 8	BE Aerospace Inc Term Ln Nt 5 4.000% 1.....		07/01/2015	Tax Free Exchange.....		56,818	56,818		3FE.....
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201.....		09/14/2015	Bank of America BISS Dealer.....		5,149,939	5,000,000	10,954	1FE.....
07330M AB 3	Branch Banking & Trust Sr Nt 3.625% 09.....		09/09/2015	Deutsche Bank Securities.....		4,496,985	4,500,000		1FE.....
124857 AQ 6	CBS Corp Sr Nt 4.000% 01/15/26.....		07/07/2015	Merrill Lynch.....		3,927,520	4,000,000		2FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....		09/10/2015	Credit Suisse First Boston.....		92,590	93,056		3FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....		09/10/2015	Credit Suisse First Boston.....		3,240,660	3,256,944		3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N.....		08/28/2015	Tax Free Exchange.....		1,514	1,514		3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....		08/28/2015	Tax Free Exchange.....		12,738	12,738	2	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....		08/28/2015	Tax Free Exchange.....		23,342	23,437	3	3FE.....
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....		07/24/2015	Deutsche Bank Securities.....		15,449,840	15,000,000	7,177	1FE.....
12593J BE 5	Comm Mortgage Trust Ser 2015-CR24 CI A4.....		07/24/2015	Deutsche Bank Securities.....		10,099,545	10,000,000	4,767	1FE.....
126650 CL 2	CVS Health Corp Sr Nt 3.875% 07/20/25.....		07/13/2015	Barclays Capital.....		7,919,520	8,000,000		2FE.....
13134M BE 2	Calpine Corp Term Ln Nt 1 3.500% 05/27.....		07/23/2015	Morgan Stanley & Co Inc.....		1,982,500	2,000,000		3FE.....
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln.....		07/23/2015	Goldman Sachs & Company.....		1,002,475	997,487		4FE.....
163851 AC 2	Chemours Co Sr Nt 7.000% 05/15/25.....		09/28/2015	Direct.....		92,510	136,000	3,654	4FE.....
21036P AH 1	Constellation Brands Inc Sr Nt 6.000%.....		07/09/2015	Morgan Stanley & Co Inc.....		1,657,500	1,500,000	18,250	3FE.....
21036P AL 2	Constellation Brands Inc Sr Nt 4.250%.....		07/09/2015	Morgan Stanley & Co Inc.....		1,000,000	1,000,000	8,618	3FE.....
21079R AA 0	Continental Airlines Inc LBASS EETC Ser.....		09/22/2015	Seaport Group.....		8,381,849	8,020,908	239,929	3FE.....
23317H AA 0	DDR Corp Sr Nt 4.625% 07/15/22.....		09/29/2015	THI Holdings Inc.....		4,180,236	4,000,000	38,028	2FE.....
26244K AA 4	Dryden Sr Loan Fund CLO Ser 2015-41A CL.....		09/17/2015	Citigroup.....		8,000,000	8,000,000		1Z.....
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd 3.....		08/10/2015	Wells Fargo.....		4,984,750	5,000,000		1FE.....
30219G AE 8	Express Scripts Hldg Co Sr Nt 4.750% 1.....		08/14/2015	MorganJP/Securities - Bonds.....		10,750,400	10,000,000	124,028	2FE.....
316773 CT 5	Fifth Third Bancorp Sr Nt 2.875% 07/27.....		07/22/2015	Deutsche Bank Securities.....		8,489,035	8,500,000		1FE.....
32007U BJ 7	First Data Corp Term Ln C1 Nt 1 3.713%.....		09/01/2015	Various.....		4,006,825	4,045,000		3FE.....
33829T AA 4	Five Corners Funding Trust Sr Nt 4.419.....		08/26/2015	Wells Fargo.....		5,177,300	5,000,000	65,058	2FE.....
345397 XK 4	Ford Motor Cr Co Sr Nt 3.157% 08/04/20.....		07/30/2015	Citigroup.....		7,500,000	7,500,000		2FE.....
375558 BF 9	Gilead Sciences Inc Sr Nt 3.650% 03/01.....		09/09/2015	MorganJP/Securities - Bonds.....		9,959,600	10,000,000		1FE.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt.....		09/28/2015	Tax Free Exchange.....		57,268	57,757		4FE.....
404121 AC 9	HCA Inc 1st Lien Nt 6.500% 02/15/20.....		09/09/2015	Barclays Capital.....		3,352,500	3,000,000	15,167	3FE.....
412822 AD 0	Harley-Davidson Inc Sr Nt 3.500% 07/28.....		07/23/2015	MorganJP/Securities - Bonds.....		2,983,470	3,000,000		1FE.....
423074 AX 1	Heinz /H J/ Co Sr Nt 3.950% 07/15/25.....		07/22/2015	Merrill Lynch.....		10,058,600	10,000,000	27,431	2FE.....
423457 AB 6	Helmerich & Payne Intl Sr Nt 4.650% 03.....		08/14/2015	Tax Free Exchange.....		8,261,558	8,100,000	151,706	2FE.....
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL.....		07/27/2015	Deutsche Bank Securities.....		14,998,305	15,000,000		1FE.....
446413 AG 1	Huntington Ingalls Industries Sr Nt 5.....		08/12/2015	Citigroup.....		4,081,550	3,982,000	34,289	3FE.....
446438 RQ 8	Huntington Bancshares Sr Nt 2.875% 08/.....		08/17/2015	Goldman Sachs & Company.....		9,958,000	10,000,000		1FE.....
44701P AX 2	Huntsman International Inc 2015 Extended.....		08/10/2015	Tax Free Exchange.....		3,769,256	3,785,369		3FE.....
44701P AX 2	Huntsman International Inc 2015 Extended.....		09/30/2015	Tax Free Exchange.....		8,841,276	8,883,325	1,259	3FE.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S.....		07/02/2015	Direct.....		4,537,131	4,537,131		2AM.....

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SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
45257#	AA	9	Impact Childcare LLC CDO Revol Nt Ser200.....		07/15/2015	Interest Capitalization.....		6,495	6,495		5*
458140	AQ	3	Intel Corp Sr Nt 2.450% 07/29/20.....		07/22/2015	Wells Fargo.....		9,990,600	10,000,000		1FE
458140	AR	1	Intel Corp Sr Nt 3.100% 07/29/22.....		07/23/2015	Various.....		9,754,501	9,759,000		1FE
46625H	MN	7	JPMorgan Chase & Co Sr Nt 3.900% 07/15.....		07/14/2015	Morgan/JP/Securities - Bonds.....		4,981,200	5,000,000		1FE
485134	BP	4	Kansas City Power and Light Sr Nt 3.65.....		08/13/2015	Morgan/JP/Securities - Bonds.....		17,437,700	17,500,000		2FE
52736R	BG	6	Levi Strauss & Co Sr Nt 5.000% 05/01/2.....		07/17/2015	Tax Free Exchange.....		10,710,263	10,750,000	119,444	3FE
532716	AU	1	Limited Brands Inc High Yield Corp 5.6.....		07/09/2015	Morgan Stanley & Co Inc.....		2,650,000	2,500,000	58,203	3FE
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd 3.....		09/21/2015	Morgan/JP/Securities - Bonds.....		3,498,495	3,500,000		1FE
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD.....		09/15/2015	Deutsche Bank Securities.....		6,085,251	6,000,000	16,589	1FE
58504F	AC	9	Medpace Holdings Inc Term Ln Nt 1 4.75.....		07/31/2015	Tax Free Exchange.....		9,719,497	9,684,906		4FE
61765L	AS	9	Morgan Stanley BAML Trust Ser 2015-C24 C.....		09/21/2015	Morgan Stanley & Co Inc.....		25,763,015	25,000,000	18,845	1FE
629377	BS	0	NRG Energy Inc Sr Nt 7.875% 05/15/21.....		09/21/2015	Barclays Capital.....		17,313,750	16,500,000	462,656	4FE
62942Q	AF	0	NRZ Advance Receivables Trust Ser 2015-T.....		08/25/2015	Credit Suisse First Boston.....		23,999,954	24,000,000		1FE
68557N	AA	1	Orbital ATK Inc Sr Nt 5.250% 10/01/21.....		09/30/2015	Pressprich R W.....		3,045,000	3,000,000	1,750	3FE
68557N	AA	1	Orbital ATK Inc Sr Nt 5.250% 10/01/21.....		07/14/2015	Tax Free Exchange.....		16,123,140	16,000,000	240,333	3FE
69073T	AS	2	Owens Brockway Sr Nt 6.375% 08/15/25.....		08/12/2015	Various.....		6,506,250	6,500,000		4FE
693304	AT	4	Peco Energy Co 1st Mtg Bd 3.150% 10/15.....		09/28/2015	Mitsubishi UFJ Sec.....		9,461,050	9,500,000		1FE
69362B	AY	8	PSEG Power LLC Sr Nt 4.150% 09/15/21.....		07/13/2015	Wells Fargo.....		19,009,383	18,250,000	254,562	2FE
693656	AA	8	PVH CORP Sr Nt 4.500% 12/15/22.....		09/17/2015	Citigroup.....		7,365,540	7,384,000	88,781	3FE
713448	CY	2	Pepsico Inc Sr Nt 3.500% 07/17/25.....		08/25/2015	Various.....		16,033,370	16,000,000	19,931	1FE
71677H	AB	1	PetSmart Inc Term Ln Nt 1 4.250% 03/10.....		08/20/2015	Various.....		20,070,000	20,000,000		3FE
737446	AH	7	Post Holdings Inc Sr Nt 7.750% 03/15/2.....		08/13/2015	Barclays Capital.....		3,573,680	3,550,000		4FE
761713	BJ	4	Reynolds American Inc Sr Nt 2.300% 08/.....		07/15/2015	Tax Free Exchange.....		4,996,741	5,000,000	46,000	2FE
761713	BK	1	Reynolds American Inc Sr Nt 8.125% 06/.....		07/15/2015	Tax Free Exchange.....		17,262,799	16,000,000	79,444	2FE
761713	BL	9	Reynolds American Inc Sr Nt 6.875% 05/.....		07/15/2015	Tax Free Exchange.....		10,376,765	10,000,000	141,319	2FE
761713	BP	0	Reynolds American Inc Sr Nt 7.000% 08/.....		07/15/2015	Tax Free Exchange.....		5,304,175	4,500,000	140,875	2FE
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt 7.50.....		08/26/2015	Imperial Capital LLC.....		4,404,794	3,785,000	107,242	3FE
780153	AU	6	Royal Caribbean Cruises Ltd High Yld Bd.....		07/01/2015	Morgan/JP/Securities - Bonds.....		4,497,075	4,345,000	32,950	3FE
79546V	AH	9	Sally Holdings Sr Nt 6.875% 11/15/19.....		08/26/2015	Barclays Capital.....		5,193,750	5,000,000	101,215	3FE
79546V	AJ	5	Sally Holdings Sr Nt 5.750% 06/01/22.....		09/08/2015	Barclays Capital.....		1,563,750	1,500,000	21,882	3FE
80875A	AK	7	Scientific Games Corp Term Ln B-2 Nt 2.....		08/03/2015	Morgan Stanley & Co Inc.....		997,494	997,494		3FE
82570J	AE	6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....		09/18/2015	UBS Warburg London.....		3,011,250	3,000,000		4FE
82967N	AJ	7	Sirius XM Radio Inc Nt 4.250% 05/15/20.....		09/09/2015	Barclays Capital.....		626,563	625,000	8,780	3FE
82967N	AQ	1	Sirius XM Radio Inc Nt 5.875% 10/01/20.....		09/09/2015	Citigroup.....		657,031	625,000	16,625	3FE
832696	AG	3	Smucker JM Co Sr Nt 3.000% 03/15/22.....		07/24/2015	Various.....		5,903,166	6,000,000	64,500	2FE
832696	AJ	7	Smucker JM Co Sr Nt 3.500% 03/15/25.....		09/21/2015	Various.....		9,895,200	10,000,000	8,750	2FE
84762L	AR	6	Spectrum Brands Inc Sr Nt 6.125% 12/15.....		07/01/2015	Barclays Capital.....		3,631,250	3,500,000	13,101	4FE
857477	AT	0	State Street Corp Sr Nt 3.550% 08/18/2.....		08/13/2015	Goldman Sachs & Company.....		6,990,620	7,000,000		1FE
871829	AX	5	Sysco Corp Sr Nt 2.600% 10/01/20.....		09/23/2015	Goldman Sachs & Company.....		5,988,540	6,000,000		1FE
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1 5.250.....		09/11/2015	RBC Capital Markets.....		5,844,466	5,822,852		4FE
904764	AS	6	Unilever Cap Corp Sr Nt 3.100% 07/30/2.....		07/28/2015	Morgan/JP/Securities - Bonds.....		4,941,900	5,000,000		1FE

QE04.2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
94106L BA 6	Waste Management Inc Sr Nt	3.125% 03/0		09/01/2015	US Bancorp		1,453,365	1,500,000	391	2FE
942683 AG 8	Watson Pharmaceuticals Inc Sr Nt	1.875		09/29/2015	THI Holdings Inc		4,997,760	5,000,000	46,354	2FE
94974B GL 8	Wells Fargo & Co Sub Nt	4.300% 07/22/2		07/15/2015	Wells Fargo		9,962,000	10,000,000		1FE
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			09/25/2015	Wells Fargo		10,299,600	10,000,000	11,237	1FE
963320 AT 3	Whirlpool Corp Sr Nt	3.700% 05/01/25		07/22/2015	Various		4,291,860	4,350,000	38,449	2FE
066800 AA 1	Banro Corporation 2nd Lien Nt	10.000% 0	A	08/04/2015	Direct		453,580	634,000	24,835	5*
000000 00 0	KOKS OAO Sr Nt	10.750% 12/28/18	F	07/06/2015	Taxable Exchange		526,400	506,800		4FE
000000 00 0	Helios Towers Fin NL Sr Nt	8.375% 07/1	F	08/25/2015	Direct		161,000	200,000	1,954	4FE
000000 00 0	Digicel Limited Sr Nt	6.000% 04/15/21	F	09/17/2015	Direct		604,500	650,000	17,008	4FE
000000 00 0	Navios SA Logistics Inc Sr Nt	7.250% 0	F	09/03/2015	Direct		495,648	538,000	13,510	4FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		R	09/23/2015	Interest Capitalization		25,301	25,301		6FE
174610 AJ 4	Citizens Financial Group Sub Nt	4.350%	R	08/13/2015	Pressprich R W		808,038	800,000	1,740	2FE
23340D AG 7	DTZ LLC 2nd Lien TL Nt 1	8.750% 11/04/	F	09/01/2015	MorganJP/Securities - Bonds		17,500,000	17,500,000		4Z
26244K AC 0	Dryden Sr Loan Fund CLO Ser 2015-41A B		F	09/17/2015	Citigroup		5,000,000	5,000,000		1Z
63938N AE 4	Navios SA Logistics Inc Sr Nt	7.250% 0	F	08/21/2015	Direct		213,325	230,000	5,327	4FE
74041N AB 1	Preferred Term Sec XII Trust Preferred C		F	09/28/2015	Credit Suisse First Boston		12,150,000	18,000,000	4,250	1AM
82620K AD 5	Siemens Financieringsmat Sr Nt	2.900%	F	07/02/2015	Jeffries & Co Inc		9,890,100	10,000,000	33,028	1FE
893830 BB 4	Transocean Sedco Forex Inc Co Gtd Nt	6	R	09/29/2015	THI Holdings Inc		3,562,500	5,000,000	92,083	3FE
90351D AA 5	UBS Group Funding Sr Nt	2.950% 09/24/2	F	09/21/2015	UBS Warburg London		9,982,900	10,000,000		1FE
G24524 AH 6	Country Garden Hldg Co Sr Nt	7.250% 04	F	09/10/2015	Direct		637,188	625,000	18,855	3FE
G27649 AG 0	Digicel Limited Sr Nt	6.750% 03/01/23	F	09/22/2015	Direct		279,750	300,000	1,350	4FE
G6710E AL 4	Odebrecht Finance LTD Sr Nt	7.125% 06/	F	09/02/2015	Direct		426,094	675,000	9,619	2FE
G6710E AQ 3	Odebrecht Finance LTD Sr Nt	5.250% 06/	F	09/01/2015	Direct		136,400	220,000	2,150	2FE
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt	7	F	08/25/2015	Direct		222,853	325,000	1,151	4FE
3899999	Total Bonds - Industrial and Miscellaneous						712,501,591	712,103,579	3,252,001	XXX
8399997	Total Bonds - Part 3						923,281,013	911,178,463	3,644,137	XXX
8399999	Total Bonds						923,281,013	911,178,463	3,644,137	XXX
Common Stocks - Industrial and Miscellaneous										
29273V 10 0	Energy Transfer Equity LP Com			07/27/2015	Stock Split	293,048.000				L
51509F 10 5	Lands' End Inc Com			07/31/2015	Direct	24,188.000	571,321			L
68268N 10 3	Oneok Partners LP Com			08/21/2015	JP Morgan - Equity	116,009.000	3,499,992			L
812350 10 6	Sears Holdings Corp Com			07/31/2015	Direct	80,412.000	1,711,971			L
90214J 10 1	2U Inc Com			08/14/2015	Merrill Lynch	7,730.000	286,165			L
9099999	Total Common Stocks - Industrial and Miscellaneous						6,069,449		0	XXX
Common Stocks - Mutual Funds										
63867N 17 4	Nationwide Dest 2055-INST Cl (Seed)			09/15/2015	Direct	324.510	4,021			L
63867N 21 6	Nationwide Dest 2055-C (Seed)			09/15/2015	Direct	0.330	4			L
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)			09/15/2015	Direct	6.810	57			L
63867R 50 6	Nationwide Bd Fd-R (Seed)			09/30/2015	Direct	0.540	5			L
63867R 61 3	Nationwide Fd-R (Seed)			09/10/2015	Direct	0.040	1			L

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
63868B 44 3	Nationwide Highmark Value Fd Inst (Seed).....			09/10/2015	Direct.....	3,240	43	XXX		L.....
63868B 57 5	Nationwide Highmark Lg Cap Fd Inst (Seed).....			09/10/2015	Direct.....	1,820	23	XXX		L.....
63868B 60 9	Nationwide Core Plus Bd Fd Cl IS (Seed).....			09/30/2015	Direct.....	7,650	78	XXX		L.....
63868B 62 5	Nationwide Highmark Bal Fd Inst (Seed).....			09/10/2015	Direct.....	2,350	31	XXX		L.....
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....			09/10/2015	Direct.....	2,470	28	XXX		L.....
63868C 30 0	Nationwide Highmark Bond Fd Inst (Seed).....			09/30/2015	Direct.....	5,850	64	XXX		L.....
63868C 70 6	Nationwide Highmark CA Int Fd Inst (Seed).....			09/30/2015	Direct.....	6,520	68	XXX		L.....
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed).....			09/30/2015	Direct.....	8,610	85	XXX		L.....
63868C 86 2	Nationwide Highmark Ntl In Fd Inst (Seed).....			09/30/2015	Direct.....	5,300	59	XXX		L.....
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd.....			09/11/2015	Direct.....	1,034,940	11,478	XXX		L.....
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap.....			09/11/2015	Direct.....	2,372,400	25,954	XXX		L.....
9299999	Total Common Stocks - Mutual Funds.....						41,999	XXX	0	XXX
9799997	Total Common Stocks - Part 3.....						6,111,448	XXX	0	XXX
9799999	Total Common Stocks.....						6,111,448	XXX	0	XXX
9899999	Total Preferred and Common Stocks.....						6,111,448	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....						929,392,461	XXX	3,644,137	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE04.4

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	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
Bonds - U.S. Government																					
36202C	4P 5 GNMA Pool #2630 6.500% 08/20/28		09/01/2015	Paydown		477	477	501	498				(21)		477			0	21	08/20/2028	1
36217D	M5 0 GNMA Pool #190380 7.500% 06/15/17		09/01/2015	Paydown		92	92	93	92						92			0	5	06/15/2017	1
36218C	HY 4 GNMA Pool #218147 8.500% 05/15/17		09/01/2015	Paydown		734	734	730	731			3	3		734			0	42	05/15/2017	1
38377W	WS 9 GNMA REMIC Ser 2011-82 CI LP 3.250% 02		09/01/2015	Paydown		1,173,075	1,173,075	1,196,170	1,179,853			(6,779)	(6,779)		1,173,075			0	26,260	02/20/2037	1
38377X	NE 8 GNMA REMIC Ser 2011-112 CI GN 2.000% 1		09/01/2015	Paydown		553,671	553,671	551,426	552,249			1,422	1,422		553,671			0	7,298	11/20/2036	1
3837H0	NF 6 GNMA REMIC Ser 1996-5 CI Z 7.000% 05/1		08/01/2015	Paydown		1,026,724	1,026,724	1,055,688	1,044,604			(17,880)	(17,880)		1,026,724			0	50,657	05/16/2026	1
911760	EJ 1 Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		09/01/2015	Paydown		181,802	181,802	177,812	179,620			2,181	2,181		181,802			0	7,884	06/15/2024	1
911760	GT 7 Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		09/01/2015	Paydown		131,899	131,899	135,571	133,624			(1,725)	(1,725)		131,899			0	6,169	09/15/2025	1
911760	HH 2 Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		09/01/2015	Paydown		141,295	141,295	140,593	140,704			591	591		141,295			0	6,048	06/15/2026	1
911760	LQ 7 Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1		09/01/2015	Paydown		120,856	120,856	126,899	124,060			(3,204)	(3,204)		120,856			0	5,340	06/15/2028	1
912810	QF 8 U S Treasury Inflation Index Nt 2.125%		07/30/2015	Basis Adjustment		602,946	2,500,000	602,946					0		602,946			0		02/15/2040	1
912828	NP 1 U S Treasury Nt 1.750% 07/31/15		07/31/2015	Maturity		6,900,000	6,900,000	7,094,813	6,946,483			(46,483)	(46,483)		6,900,000			0	120,750	07/31/2015	1
0599999. Total Bonds - U.S. Government						10,833,571	12,730,625	11,083,242	10,302,518	0	(71,895)	0	(71,895)	0	10,833,571	0	0	0	230,474	XXX	XXX
Bonds - All Other Government																					
000000	00 0 Argentina (Republic of) Sr Nt 7.000% 1	F..	08/07/2015	Direct		255,625	250,000	246,000				2,632	2,632		248,632		6,993	6,993		10/03/2015	5Z
000000	00 0 Argentina (Republic of) Sr Unsec Nt Ser	F..	08/07/2015	Direct		447,300	450,000	433,800				2,129	2,129		435,929		11,371	11,371		04/17/2017	5Z
000000	00 0 Provincia de Buenos Aires Sr Nt 9.950%	F..	08/10/2015	Direct		755,345	755,000	721,076				546	546		721,622		33,723	33,723	12,979	06/09/2021	5FE
040114	GL 8 Argentina (Republic of) Sr Nt Ser NY 8	F..	08/11/2015	Direct		847,532	841,223	869,824				(376)	(376)		869,448		(21,916)	(21,916)		12/31/2033	5Z
1099999. Total Bonds - All Other Government						2,305,802	2,296,223	2,270,700	0	0	4,931	0	4,931	0	2,275,631	0	30,171	30,171	12,979	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
041042	GT 3 Arkansas St GO Txbi Waste Wtr Poll A 5		07/01/2015	Maturity		2,185,000	2,185,000	2,180,185	2,183,965			1,035	1,035		2,185,000			0	109,250	07/01/2015	1FE
419780	S8 5 Hawaii St GO Ref Ser DG 5.000% 07/01/1		07/01/2015	Maturity		4,695,000	4,695,000	4,996,372	4,717,087			(22,087)	(22,087)		4,695,000			0	234,750	07/01/2015	1FE
68608K	ZN 1 Oregon St GO St Brd Ed Ser B 3.070% 08		08/01/2015	Maturity		4,440,000	4,440,000	4,440,000	4,440,000			0	0		4,440,000			0	136,308	08/01/2015	1FE
93974B	ZS 4 Washington St GO Ref Ser C 5.000% 07/0		07/01/2015	Maturity		12,000,000	12,000,000	12,333,361	12,068,502			(68,502)	(68,502)		12,000,000			0	600,000	07/01/2015	1FE
93974D	AE 8 Washington St GO Var Purp Preref Ser R-2		07/01/2015	Call	100.0000	6,105,000	6,105,000	6,199,082	6,125,578			(20,578)	(20,578)		6,105,000			0	305,250	07/01/2018	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						29,425,000	29,425,000	30,149,000	29,535,132	0	(110,132)	0	(110,132)	0	29,425,000	0	0	0	1,385,558	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
388640	V9 2 Grapevine-Colleyville TX GO ISD Preref		08/15/2015	Call	100.0000	1,385,000	1,385,000	1,417,622	1,394,340			(9,340)	(9,340)		1,385,000			0	69,250	08/15/2017	1FE
388640	W7 5 Grapevine-Colleyville TX GO ISD Unref		08/15/2015	Call	100.0000	4,590,000	4,590,000	4,680,233	4,621,088			(31,088)	(31,088)		4,590,000			0	229,500	08/15/2017	1FE
590760	EL 4 Mesquite TX ISD GO Preref Ref Ser A 5		08/15/2015	Call	100.0000	680,000	680,000	680,242				(242)	(242)		680,000			0	17,000	08/15/2021	1
590760	EL 4 Mesquite TX ISD GO Preref Ref Ser A 5		07/30/2015	Basis Adjustment		3,049	680,000	3,049				0	0		3,049			0		08/15/2021	1
590760	ET 7 Mesquite TX ISD GO Unref Ref Ser A 5.0		08/15/2015	Call	100.0000	680,000	680,000	680,242				(242)	(242)		680,000			0	17,000	08/15/2021	1FE
590760	ET 7 Mesquite TX ISD GO Unref Ref Ser A 5.0		07/30/2015	Basis Adjustment		3,117	680,000	3,117				0	0		3,117			0		08/15/2021	1FE
64966K	E8 2 New York NY GO Preref Sub Ser F-1 5.00		09/01/2015	Call	100.0000	7,370,000	7,370,000	7,494,037	7,412,057			(42,057)	(42,057)		7,370,000			0	368,500	09/01/2018	1
64966K	F4 0 New York NY GO Preref Sub Ser F-1 5.00		09/01/2015	Call	100.0000	7,370,000	7,370,000	7,478,504	7,404,383			(34,383)	(34,383)		7,370,000			0	368,500	09/01/2024	1
64966K	F8 1 New York NY GO Unref Sub Ser F-1 5.000		09/14/2015	Call	100.0000	130,000	130,000	132,285	130,723			(723)	(723)		130,000			0	6,735	09/01/2018	1FE

QE05

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64966K G4 9	New York NY GO Unref Sub Ser F-1 5.000%		09/14/2015	Call 100.0000		130,000	130,000	128,793	128,927		1,073		1,073		130,000			0	6,735	09/01/2024	1FE
64966K WH 2	New York NY GO Preref Sub Ser E-1 5.000%		08/01/2015	Call 100.0000		6,610,000	6,610,000	6,696,960	6,632,789		(22,789)		(22,789)		6,610,000			0	330,500	08/01/2021	1FE
64966K WL 3	New York NY GO Unref Sub Ser E-1 5.000%		09/14/2015	Call 100.0000		40,000	40,000	40,211	40,056		(56)		(56)		40,000			0	2,239	08/01/2021	1FE
713176 F6 7	Peoria IL GO Ref Ser B 5.000% 01/01/17		07/01/2015	Call 100.0000		2,025,000	2,025,000	2,219,785	2,036,517		(11,517)		(11,517)		2,025,000			0	101,250	01/01/2017	1FE
812626 N8 8	Seattle WA GO Ref & Impt Ltd Tax Preref		08/01/2015	Call 100.0000		1,625,000	1,625,000	1,674,915	1,634,726		(9,726)		(9,726)		1,625,000			0	81,250	08/01/2017	1
812626 Q2 8	Seattle WA GO Ref & Impt Ltd Tax Unref		08/01/2015	Call 100.0000		4,185,000	4,185,000	4,288,060	4,205,141		(20,141)		(20,141)		4,185,000			0	209,250	08/01/2017	1FE
988168 2A 7	Ysleta TX ISD GO Bldg 5.000% 08/15/21		08/15/2015	Call 100.0000		1,500,000	1,500,000	1,500,546			(546)		(546)		1,500,000			0	37,500	08/15/2021	1FE
988168 2A 7	Ysleta TX ISD GO Bldg 5.000% 08/15/21		07/30/2015	Basis Adjustment		6,579	1,500,000	6,579					0		6,579			0		08/15/2021	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						38,332,745	41,180,000	39,125,180	35,640,747	0	(181,777)	0	(181,777)	0	38,332,745	0	0	0	1,845,209	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE05.1

006116 AW 7	Adams Cnty PA Indl Dev Auth Rev Gettysbur		08/15/2015	Maturity		1,170,000	1,170,000	1,198,230	1,186,949		(16,949)		(16,949)		1,170,000			0	58,500	08/15/2015	1FE
040580 FD 9	Arizona Sch Facs Brd St Rev Ref St Sch		07/01/2015	Call 100.0000		10,000,000	10,000,000	10,883,700	10,053,397		(53,397)		(53,397)		10,000,000			0	500,000	07/01/2016	1FE
29270C PB 5	Energy NW WA Elec Rev Ref Proj 1 Ser A		07/01/2015	Maturity		6,000,000	6,000,000	6,311,580	6,022,719		(22,719)		(22,719)		6,000,000			0	300,000	07/01/2015	1FE
3128F2 EB 7	FHLMC Gold PC Pool #D62830 7.000% 08/1		09/01/2015	Paydown		430	430	419	422		8		8		430			0	20	08/15/2025	1
3128F2 FX 8	FHLMC Gold PC Pool #D62882 7.000% 08/1		09/01/2015	Paydown		888	888	865	871		17		17		888			0	42	08/15/2025	1
3128NE A5 9	FHLMC Pool #1A0028 2.867% 10/25/35		09/01/2015	Paydown		5,193	5,193	5,242	5,241		(48)		(48)		5,193			0	100	10/25/2035	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		09/15/2015	Paydown		7,294	7,294	7,389	7,323		(30)		(30)		7,294			0	414	05/15/2021	1
312905 E4 0	FHLMC REMIC Ser 1085 CI G 8.500% 05/15		09/01/2015	Paydown		1,769	1,769	1,759	1,760		9		9		1,769			0	100	05/15/2021	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		09/01/2015	Paydown		8,517	8,517	8,987	8,829		(311)		(311)		8,517			0	510	05/15/2021	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		09/01/2015	Paydown		7,246	7,246	6,974	7,148		98		98		7,246			0	375	08/15/2021	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		09/01/2015	Paydown		5,461	5,461	5,602	5,535		(74)		(74)		5,461			0	251	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		09/01/2015	Paydown		57,243	57,243	58,882	58,094		(851)		(851)		57,243			0	2,633	05/15/2023	1
31292G PB 6	FHLMC Gold PC Pool #C00418 7.000% 08/1		09/01/2015	Paydown		281	281	273	275		6		6		281			0	13	08/15/2025	1
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41		09/01/2015	Paydown		2,365,661	2,365,661	2,458,793	2,456,727		(91,066)		(91,066)		2,365,661			0	54,252	11/15/2041	1
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42		09/01/2015	Paydown		1,094,481	1,094,481	1,137,410	1,136,280		(41,798)		(41,798)		1,094,481			0	23,434	01/15/2042	1
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42		09/01/2015	Paydown		1,470,648	1,470,648	1,528,448	1,527,003		(56,355)		(56,355)		1,470,648			0	36,393	02/15/2042	1
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42		09/01/2015	Paydown		1,465,823	1,465,823	1,523,208	1,521,447		(55,624)		(55,624)		1,465,823			0	33,486	04/15/2042	1
31331N ST 2	Federal Farm Credit Bk MT Nt 6.900% 09		09/08/2015	Maturity		100,000	100,000	104,890	100,359		(359)		(359)		100,000			0	6,900	09/08/2015	1
31335G EC 5	FHLMC Gold PC Pool #C80131 6.000% 03/1		09/01/2015	Paydown		3,639	3,639	3,556	3,579		60		60		3,639			0	146	03/15/2024	1
31339D KD 9	FHLMC REMIC Ser 2415 CE 5.500% 02/15/1		09/01/2015	Paydown		83,205	83,205	85,909	83,488		(283)		(283)		83,205			0	3,066	02/15/2017	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		09/01/2015	Paydown		22,233	22,233	23,358	22,705		(472)		(472)		22,233			0	912	12/15/2023	1
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		09/01/2015	Paydown		74,445	74,445	77,021	75,706		(1,261)		(1,261)		74,445			0	3,329	02/15/2024	1
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		09/01/2015	Paydown		66,059	66,059	66,473	66,144		(85)		(85)		66,059			0	2,832	02/15/2024	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		09/01/2015	Paydown		30,552	30,552	31,497	31,055		(503)		(503)		30,552			0	1,324	04/15/2026	1
3133TA CQ 3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2		09/01/2015	Paydown		5,154	5,154	5,320	5,224		(70)		(70)		5,154			0	232	06/17/2027	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11		09/01/2015	Paydown		41,318	41,318	42,900	42,273		(955)		(955)		41,318			0	1,886	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TH RV 1	FHLMC REMIC Ser 2120 CI PC 6.000% 01/1...		09/01/2015	Paydown.....		218,781	218,781	218,130	218,161		621		621		218,781			0	8,704	01/15/2019	1.....
31340Y GR 4	FHLMC REMIC Ser 22-C 9.500% 04/15/20.....		09/15/2015	Paydown.....		5,277	5,277	5,468	5,287		(11)		(11)		5,277			0	354	04/15/2020	1.....
31342A P4 5	FHLMC Pool #780443 2.219% 03/25/33.....		09/01/2015	Paydown.....		45,824	45,824	45,777	45,759		65		65		45,824			0	639	03/25/2033	1.....
31356B CJ 7	FHLMC Gold PC Pool #D49973 6.000% 03/1.....		09/01/2015	Paydown.....		2,741	2,741	2,453	2,536		205		205		2,741			0	110	03/15/2024	1.....
31358E MW 9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2...		09/01/2015	Paydown.....		7,995	7,995	8,974	8,441		(446)		(446)		7,995			0	537	06/25/2020	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2.....		09/01/2015	Paydown.....		4,348	4,348	4,245	4,300		48		48		4,348			0	258	07/25/2020	1.....
31358E XG 2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2.....		09/01/2015	Paydown.....		3,190	3,190	3,180	3,173		17		17		3,190			0	197	07/25/2020	1.....
31358G PP 6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2.....		09/01/2015	Paydown.....		2,585	2,585	2,782	2,656		(72)		(72)		2,585			0	155	05/25/2021	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2.....		09/01/2015	Paydown.....		2,257	2,257	2,216	2,235		22		22		2,257			0	133	06/25/2021	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2.....		09/01/2015	Paydown.....		781	781	751	770		11		11		781			0	42	07/25/2021	1.....
31358H XU 4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2.....		09/01/2015	Paydown.....		8,105	8,105	8,444	8,196		(92)		(92)		8,105			0	458	07/25/2021	1.....
31358M P4 0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2.....		09/01/2015	Paydown.....		9,022	9,022	9,386	9,132		(110)		(110)		9,022			0	501	05/25/2022	1.....
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/.....		09/01/2015	Paydown.....		9,271	9,271	9,113	9,125		146		146		9,271			0	433	04/25/2022	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2.....		09/01/2015	Paydown.....		8,385	8,385	8,627	8,483		(98)		(98)		8,385			0	388	07/25/2022	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/.....		09/01/2015	Paydown.....		2,702	2,702	2,662	2,675		26		26		2,702			0	100	07/25/2023	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25.....		09/01/2015	Paydown.....		31,902	31,902	31,484	31,681		221		221		31,902			0	1,395	07/25/2023	1.....
31359F DE 5	FNMA REMIC Ser 1993-202M 6.500% 11/25/.....		09/01/2015	Paydown.....		124,149	124,149	123,760	123,604		545		545		124,149			0	5,100	11/25/2023	1.....
31359K 2K 2	FNMA REMIC Ser 1996-M7 CI Z 6.640% 05/.....		09/01/2015	Paydown.....		677	677	657	661		16		16		677			0	30	05/17/2036	1.....
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1.....		09/01/2015	Paydown.....		11,165	11,165	11,992	11,834		(669)		(669)		11,165			0	531	01/17/2037	1.....
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18.....		09/01/2015	Paydown.....		96,636	96,636	94,732	95,373		1,263		1,263		96,636			0	4,094	09/18/2027	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10.....		09/01/2015	Paydown.....		318,642	318,642	326,697	323,295		(4,653)		(4,653)		318,642			0	15,031	10/17/2038	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1.....		09/01/2015	Paydown.....		6,886	6,886	6,864	6,849		37		37		6,886			0	405	10/25/2019	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1.....		09/01/2015	Paydown.....		3,411	3,411	3,282	3,366		45		45		3,411			0	195	10/25/2019	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2.....		09/01/2015	Paydown.....		2,562	2,562	2,560	2,549		13		13		2,562			0	155	04/25/2020	1.....
313603 5J 7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2.....		09/01/2015	Paydown.....		27,916	27,916	30,462	28,984		(1,068)		(1,068)		27,916			0	1,765	04/25/2020	1.....
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1.....		09/01/2015	Paydown.....		1,609	1,609	1,559	1,590		19		19		1,609			0	92	11/25/2019	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1.....		09/01/2015	Paydown.....		1,498	1,498	1,487	1,491		8		8		1,498			0	87	12/25/2019	1.....
313603 QH 8	FNMA REMIC Ser 1990-1D 8.800% 01/25/20.....		09/01/2015	Paydown.....		716	716	704	710		6		6		716			0	43	01/25/2020	1.....
313603 TW 2	FNMA REMIC Ser 1990-4Z 9.350% 01/25/20.....		09/01/2015	Paydown.....		22,503	22,503	24,745	23,098		(595)		(595)		22,503			0	1,433	01/25/2020	1.....
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25.....		09/01/2015	Paydown.....		134	134	140	138		(5)		(5)		134			0	8	01/25/2025	1.....
31377H VB 5	FNMA DUS Pool #377810 7.500% 05/25/27.....		09/01/2015	Paydown.....		26	26	25	25				0		26			0	1	05/25/2027	1.....
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19.....		09/01/2015	Paydown.....		51,137	51,137	54,884	52,267		(1,130)		(1,130)		51,137			0	2,057	12/25/2019	1.....
31377T BE 5	FNMA DUS Pool #386237 4.950% 06/25/19.....		09/01/2015	Paydown.....		8,205	8,205	8,561	8,294		(89)		(89)		8,205			0	271	06/25/2019	1.....
3137A3 HS 1	FHLMC REMIC Ser 3751 CI MC 4.000% 07/1.....		09/01/2015	Paydown.....		787,338	787,338	788,756	787,323		16		16		787,338			0	21,026	07/15/2037	1.....
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28.....		09/01/2015	Paydown.....		8,352	8,352	10,689			(2,337)		(2,337)		8,352			0	185	01/25/2028	1.....
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42.....		09/01/2015	Paydown.....		603,978	603,978	610,018	609,829		(5,851)		(5,851)		603,978			0	13,470	10/25/2042	1.....

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138W9	GP 9 FNMA Pool #AS0205 3.000% 08/25/43		09/01/2015	Paydown		105,685	105,685	100,219	100,368		5,317		5,317		105,685			0	2,113	08/25/2043	1
3138W9	KQ 2 FNMA Pool #AS0302 3.000% 08/25/43		09/01/2015	Paydown		392,304	392,304	372,014	372,603		19,700		19,700		392,304			0	7,696	08/25/2043	1
3138W9	LM 0 FNMA Pool #AS0331 3.000% 08/25/43		09/01/2015	Paydown		100,717	100,717	95,508	95,658		5,059		5,059		100,717			0	2,040	08/25/2043	1
3138WE	RA 9 FNMA Pool #AS4980 3.000% 05/25/45		09/01/2015	Paydown		455,187	455,187	457,534			(2,347)		(2,347)		455,187			0	2,241	05/25/2045	1
3138WE	RA 9 FNMA Pool #AS4980 3.000% 05/25/45		09/29/2015	Basis Adjustment		48,494	7,893,431	48,494					0		48,494			0		05/25/2045	1
3138WE	VB 2 FNMA Pool #AS5109 3.500% 06/25/45		09/01/2015	Paydown		648,628	648,628	671,228			(22,601)		(22,601)		648,628			0	4,237	06/25/2045	1
3138WW	BR 9 FNMA Pool #AT8147 3.000% 07/25/43		09/01/2015	Paydown		353,288	353,288	342,192	342,562		10,726		10,726		353,288			0	7,426	07/25/2043	1
3138X0	Y2 8 FNMA Pool #AU1628 3.000% 07/25/43		09/01/2015	Paydown		175,646	175,646	166,562	166,821		8,825		8,825		175,646			0	3,511	07/25/2043	1
3138X0	Y5 1 FNMA Pool #AU1631 3.000% 07/25/43		09/01/2015	Paydown		142,420	142,420	137,947	138,079		4,341		4,341		142,420			0	2,858	07/25/2043	1
3138X0	Y6 9 FNMA Pool #AU1632 3.000% 07/25/43		09/01/2015	Paydown		758,660	758,660	724,601	725,567		33,093		33,093		758,660			0	14,776	07/25/2043	1
3138X2	VU 5 FNMA Pool #AU3326 3.500% 07/25/43		09/01/2015	Paydown		90,679	90,679	91,586	91,542		(863)		(863)		90,679			0	2,123	07/25/2043	1
3138X3	CJ 9 FNMA Pool #AU3672 3.500% 07/25/43		09/01/2015	Paydown		4,838	4,838	4,886	4,883		(46)		(46)		4,838			0	113	07/25/2043	1
3138X3	EJ 7 FNMA Pool #AU3736 3.000% 08/25/43		09/01/2015	Paydown		626,168	626,168	606,502	607,084		19,084		19,084		626,168			0	12,358	08/25/2043	1
3138YH	U2 4 FNMA Pool #AY4200 3.000% 05/25/45		09/01/2015	Paydown		428,790	428,790	431,202			(2,412)		(2,412)		428,790			0	2,010	05/25/2045	1
3138YP	A2 8 FNMA Pool #AY9024 3.000% 05/25/45		09/01/2015	Paydown		551,246	551,246	560,031			(8,785)		(8,785)		551,246			0	5,149	05/25/2045	1
313920	XA 3 FNMA REMIC Ser 2001-47 ZK 6.500% 09/25		09/01/2015	Paydown		8,328	8,328	8,610	8,470		(142)		(142)		8,328			0	353	09/25/2031	1
313920	XZ 8 FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1		09/01/2015	Paydown		9,576	9,576	9,519	9,619		(44)		(44)		9,576			0	390	10/25/2031	1
31392E	6A 3 FNMA REMIC Ser 2002-67 CI AN 5.000% 11		09/01/2015	Paydown		130,766	130,766	130,504	130,416		350		350		130,766			0	4,342	11/25/2017	1
31392E	FL 9 FNMA REMIC Ser 2002-55 CI GC 5.500% 09		09/01/2015	Paydown		48,816	48,816	50,417	49,005		(189)		(189)		48,816			0	1,787	09/25/2017	1
31392E	SX 9 FNMA REMIC Ser 2002-59 CI B 5.500% 09		09/01/2015	Paydown		14,993	14,993	15,588	15,144		(151)		(151)		14,993			0	552	09/25/2017	1
31392R	YX 3 FHLMC REMIC Ser 2489 CI PE 6.000% 08/1		09/01/2015	Paydown		89,623	89,623	89,144	89,221		402		402		89,623			0	3,602	08/15/2032	1
31392T	WT 0 FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		09/01/2015	Paydown		24,527	24,527	25,546	24,845		(318)		(318)		24,527			0	980	08/15/2022	1
31392U	KL 7 FHLMC REMIC Ser 2504 N 5.500% 09/15/1		09/01/2015	Paydown		27,250	27,250	27,841	27,330		(80)		(80)		27,250			0	998	09/15/2017	1
31392U	MQ 4 FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		09/01/2015	Paydown		68,277	68,277	70,509	68,538		(261)		(261)		68,277			0	2,511	09/15/2017	1
31392U	RH 9 FHLMC REMIC Ser 2501 AN 5.500% 09/15/1		09/01/2015	Paydown		93,006	93,006	95,687	93,368		(362)		(362)		93,006			0	3,438	09/15/2017	1
31393A	2V 8 FNMA REMIC Ser 2003-38 CI MP 5.500% 05		09/01/2015	Paydown		136,261	136,261	139,327	136,760		(499)		(499)		136,261			0	5,063	05/25/2023	1
31393B	T4 7 FNMA REMIC Tr Ser 2003-W6 1A41 5.398%		09/01/2015	Paydown		87,227	87,227	87,908	87,460		(233)		(233)		87,227			0	2,930	10/25/2042	1
31393E	BH 1 FNMA REMIC Ser 2003-74 CI VB 5.500% 07		07/01/2015	Paydown		34,325	34,325	33,639	34,187		139		139		34,325			0	1,101	07/25/2021	1
31394W	CK 2 FHLMC REMIC Ser 2773 CI CD 4.500% 04/1		09/01/2015	Paydown		68,628	68,628	62,184	65,472		3,155		3,155		68,628			0	2,066	04/15/2024	1
31395D	5V 7 FNMA REMIC Ser 2006-46 CI PG 5.500% 02		09/01/2015	Paydown		554,142	554,142	538,758	550,309		949		949		551,259		2,884	2,884	20,173	02/25/2035	1
31395G	C3 4 FHLMC REMIC Ser 2852 CI NY 5.000% 09/1		09/01/2015	Paydown		1,829,571	1,829,571	1,800,724	1,814,717		14,854		14,854		1,829,571			0	59,072	09/15/2033	1
31396A	RE 6 FHLMC REMIC Ser 3037 CI ND 5.000% 01/1		09/01/2015	Paydown		287,054	287,054	276,959	285,768		1,286		1,286		287,054			0	9,007	01/15/2034	1
31396J	NC 5 FHLMC REMIC Ser 3131 CI MD 5.500% 01/1		09/01/2015	Paydown		769,756	769,756	763,523	766,067		3,690		3,690		769,756			0	27,870	01/15/2035	1
31403A	WY 7 FNMA Pool #743263 3.500% 10/25/18		09/01/2015	Paydown		16,930	16,930	15,787	16,443		487		487		16,930			0	402	10/25/2018	1
31408G	KD 8 FNMA Pool #850892 5.000% 10/01/35		09/01/2015	Paydown		3,757	3,757	3,757	3,757		0		0		3,757			0	125	10/01/2035	1
31408J	BM 2 FNMA Pool #852444 5.000% 10/01/35		09/01/2015	Paydown		4,604	4,604	4,604	4,604		0		0		4,604			0	155	10/01/2035	1

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36		09/01/2015	Paydown		3,897	3,897	3,897	3,897				.0		3,897			.0	.128	01/25/2036	1
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37		09/01/2015	Paydown		.744	.744	.758	.758		(13)		(13)		.744			.0	.32	05/25/2037	1
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37		09/01/2015	Paydown		137,010	137,010	137,481	137,438		(428)		(428)		137,010			.0	5,284	07/25/2037	1
31417G ZX 7	FNMA Pool #AB9757 3.500% 06/25/43		09/01/2015	Paydown		4,754,004	4,754,004	4,801,544	4,799,850		(45,846)		(45,846)		4,754,004			.0	110,939	06/25/2043	1
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45		09/01/2015	Paydown		69,363	69,363	71,622			(2,260)		(2,260)		69,363			.0	.202	07/25/2045	1
34073N 5X 4	Florida Hsng Fin Corp Rev LBASS AMT SF H		07/01/2015	Call 100.0000		30,000	30,000	30,000	30,000				.0		30,000			.0	1,635	07/01/2023	1FE
34160W KG 8	Florida St Dept Env Protn Rev Preservati		07/01/2015	Call 101.0000		6,054,950	5,995,000	6,419,926	6,065,724		(10,774)		(10,774)		6,054,950			.0	299,750	07/01/2021	1FE
34160W KH 6	Florida St Dept Env Protn Rev Preservati		07/01/2015	Call 101.0000		6,357,950	6,295,000	6,729,859	6,367,439		(9,489)		(9,489)		6,357,950			.0	314,750	07/01/2022	1FE
34160W LD 4	Florida St Dept Env Protn Rev Preservati		07/01/2015	Call 101.0000		4,343,000	4,300,000	4,629,122	4,357,062		(14,062)		(14,062)		4,343,000			.0	215,000	07/01/2018	1FE
34160W LF 9	Florida St Dept Env Protn Rev Preservati		07/01/2015	Call 101.0000		8,706,200	8,620,000	9,193,402	8,718,220		(12,020)		(12,020)		8,706,200			.0	431,000	07/01/2020	1FE
34160W MN 1	Florida St Dept Env Protn Rev Preservati		07/01/2015	Call 101.0000		7,468,950	7,395,000	7,832,045	7,472,882		(3,932)		(3,932)		7,468,950			.0	369,750	07/01/2018	1FE
349515 DT 0	Fort Worth TX Wtr & Swr Rev Ref Ser A		09/25/2015	Call 100.0000		4,490,000	4,490,000	4,881,169	4,495,812		(5,812)		(5,812)		4,490,000			.0	249,444	02/15/2016	1FE
403720 DF 9	Gwinnett Cnty GA Dev Auth Rev Ref Civic		09/01/2015	Maturity		1,155,000	1,155,000	1,278,481	1,172,810		(17,810)		(17,810)		1,155,000			.0	46,200	09/01/2015	1FE
40785E MU 7	Hamilton SE IN Con Sch Bld Rev Ref Ser A		07/10/2015	Maturity		2,810,000	2,810,000	3,069,841	2,826,322		(16,322)		(16,322)		2,810,000			.0	140,500	07/10/2015	1FE
452252 AW 9	Illinois St Toll Hwy Auth Rev Sr Priorit		07/01/2015	Call 100.0000		15,000,000	15,000,000	16,392,700	15,083,160		(83,160)		(83,160)		15,000,000			.0	750,000	01/01/2019	1FE
452252 AY 5	Illinois St Toll Hwy Auth Rev Sr Priorit		07/01/2015	Call 100.0000		20,000,000	20,000,000	21,427,350	20,088,094		(88,094)		(88,094)		20,000,000			.0	1,000,000	01/01/2021	1FE
452252 AZ 2	Illinois St Toll Hwy Auth Rev Sr Priorit		07/01/2015	Call 100.0000		6,000,000	6,000,000	6,271,440	6,018,198		(18,198)		(18,198)		6,000,000			.0	300,000	01/01/2022	1FE
454806 AU 4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT		07/01/2015	Call 100.0000		165,000	165,000	165,000	165,000				.0		165,000			.0	7,920	07/01/2021	1FE
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbll		07/01/2015	Call 100.0000		125,000	125,000	125,000	125,000				.0		125,000			.0	8,100	07/01/2022	1FE
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss		07/01/2015	Call 100.0000		555,000	555,000	555,000	555,000				.0		555,000			.0	31,635	01/01/2030	1FE
576000 AY 9	Massachusetts St Sch Bldg Rev Auth Dedic		08/15/2015	Call 100.0000		1,700,000	1,700,000	1,847,679	1,710,954		(10,954)		(10,954)		1,700,000			.0	85,000	08/15/2018	1FE
60636P PP 9	Missouri St Env Impt Engy Rev Res Auth S		07/01/2015	Maturity		150,000	150,000	166,271	150,000				.0		150,000			.0	8,625	07/01/2015	1FE
658873 AS 3	North Dakota Dept Trans Rev Grant & Rev		07/30/2015	Basis Adjustment		6,760	2,000,000	6,760					.0		6,760			.0		06/01/2020	1FE
67908N LH 2	Oklahoma St Cap Impt Auth Rev Higher Ed		07/01/2015	Call 100.0000		7,860,000	7,860,000	8,294,815	7,888,350		(28,350)		(28,350)		7,860,000			.0	393,000	07/01/2017	1FE
71884A LS 6	Phoenix AZ Civic Impt Corp Rev Excise Ta		07/01/2015	Call 100.0000		7,675,000	7,675,000	8,285,239	7,712,188		(37,188)		(37,188)		7,675,000			.0	383,750	07/01/2021	1FE
795685 CH 7	Salt Lake City UT Rev Sales Tax 5.000%		08/01/2015	Call 100.0000		3,550,000	3,550,000	3,638,928	3,559,094		(9,094)		(9,094)		3,550,000			.0	177,500	08/01/2025	1FE
83712D PY 6	South Carolina St Hsg Fin Rev LBASS AMT		07/01/2015	Call 100.0000		110,000	110,000	110,000	110,000				.0		110,000			.0	5,830	07/01/2023	1FE
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					144,996,241	154,508,368	153,471,321	143,414,362	0	(678,570)	0	(678,570)	0	144,993,358	0	2,884	2,884	6,663,075	XXX	XXX

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Bonds - Industrial and Miscellaneous

000000 00 0	Travel Leaders Group LLC Term Ln B Nt 1		09/30/2015	Redemption 100.0000		120,000	120,000	119,400			600		600		120,000			.0	3,407	12/05/2020	4FE
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		09/30/2015	Redemption 100.0000		30,288	30,288	30,166			122		122		30,288			.0	133	01/22/2021	4FE
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		09/28/2015	Tax Free Exchange		8,032,406	8,065,247	8,027,136	6,659,923	28,908	3,773		32,681		8,032,406			.0	293,721	01/22/2021	4FE
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl		08/25/2015	Paydown		47,995	47,995	30,693	19,504	11,189	17,301		28,490		47,995			.0	98	07/25/2036	1FM
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl		09/25/2015	Paydown		82,896	82,896	54,192	50,955	3,237	28,704		31,941		82,896			.0	279	09/25/2035	4FM
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1 6.500%		08/28/2015	Redemption 100.0000		6,667	6,667	6,600			67		67		6,667			.0	179	02/13/2022	4Z
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%		09/15/2015	Redemption 100.0000		78,581	78,581	83,296	80,739		(2,158)		(2,158)		78,581			.0	3,931	06/15/2021	1

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
018804 AQ 7	Alliant Techsystems Inc Sr Nt 5.250% 1.....		07/14/2015	Tax Free Exchange.....		16,123,140	16,000,000	16,162,500	16,115,350	21,565	(13,775)		7,790		16,123,140			0	660,333	10/01/2021	3FE.....
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		194,730	200,603	192,064	192,064				0		192,064		2,666	2,666	3,674	01/25/2047	1FM.....
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		53,618	67,601	57,627	57,627				0		57,627		(4,010)	(4,010)	2,512	05/25/2037	1FM.....
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		114,485	208,844	194,838	194,838				0		194,838		(80,352)	(80,352)	3,518	03/25/2047	1FM.....
02376T AC 2	American Airlines Inc EETC Ser 2013-2B.....		07/15/2015	Redemption 100.0000.....		135,957	135,957	140,162	138,676	1,113	(3,832)		(2,719)		135,957				7,614	07/15/2020	3FE.....
02377Z AB 2	American Airlines Inc LBASS EETC Ser 201.....		07/15/2015	Redemption 100.0000.....		116,639	116,639	110,795	111,100		5,539		5,539		116,639				4,666	07/15/2025	1FE.....
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013.....		07/15/2015	Redemption 100.0000.....		750,202	750,202	750,202	750,202				0		750,202				37,135	01/15/2023	2FE.....
02878C AM 0	American Pacific Corp Term Ln Nt 1 7.0.....		09/30/2015	Redemption 100.0000.....		62,691	62,691	62,221	62,286		405		405		62,691				3,321	02/27/2019	4FE.....
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N.....		09/30/2015	Redemption 100.0000.....		53,712	53,712	53,444	52,191	1,277	245		1,522		53,712				1,935	05/20/2021	4FE.....
03072S KH 7	Ameritrust Mtg Sec Inc RMBS Ser 2003-10.....		09/25/2015	Paydown.....		518,939	518,939	501,600	502,934		16,005		16,005		518,939				3,356	12/25/2033	1FM.....
03072S ZK 4	Ameritrust Mtg Sec Inc RMBS Ser 2005-X1.....		09/25/2015	Paydown.....		485,984	485,984	468,064	468,057		17,927		17,927		485,984				3,124	03/25/2035	1FM.....
03215P BN 8	Amresco Resdntl Sec Mtg Loan RMBS Ser 199.....		09/01/2015	Paydown.....		5,120	5,120	5,050	5,093		11		11		5,104		16	16	258	03/25/2027	1FM.....
03215P DN 6	Amresco Resdntl Sec Mtg Loan RMBS PTC Ser.....		09/01/2015	Paydown.....		179	179	179	178		1		1		179				8	08/25/2017	1FM.....
032511 BH 9	Anadarko Petroleum Corp Sr Nt 6.375% 0.....		09/29/2015	Basis Adjustment.....		58,434	3,600,000	58,434					0		58,434					09/15/2017	2FE.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.....		09/15/2015	Redemption 100.0000.....		46,832	46,832	46,832	46,832				0		46,832				1,980	02/15/2025	1.....
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20.....		09/25/2015	Paydown.....		621,718	621,718	597,017	597,502		24,216		24,216		621,718				4,702	11/25/2033	1FM.....
045604 A# 2	Associated Estates Realty Corp Sr Nt Ser.....		08/07/2015	Call 110.2814.....		6,616,881	6,000,000	6,000,000	6,000,000		616,881		616,881		6,616,881				204,490	10/21/2020	2FE.....
048312 AC 6	Atlantic City Elec Tran Fd ABS Ser 2002-.....		07/20/2015	Paydown.....		84,107	84,107	83,416	84,072		35		35		84,107				3,097	07/20/2017	1FE.....
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term.....		09/30/2015	Redemption 100.0000.....		2,527,273	2,527,273	2,489,364	2,274,545	222,087	30,640		252,727		2,527,273				130,357	11/18/2018	4FE.....
05538B AH 8	BE Aerospace Inc Term Ln Nt 5 4.000% 1.....		07/08/2015	Redemption 100.0000.....		284,091	284,091	284,091					0		284,091				4,261	11/21/2021	3FE.....
05538B AH 8	BE Aerospace Inc Term Ln Nt 3 4.000% 1.....		07/01/2015	Tax Free Exchange.....		56,818	56,818	56,818					0		56,818				1,054	11/21/2021	3FE.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....		09/15/2015	Redemption 100.0000.....		61,372	61,372	61,965	61,662		(290)		(290)		61,372				2,845	05/15/2022	2.....
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200.....		09/01/2015	Paydown.....		552,637	552,637	539,648	539,648		12,988		12,988		552,637				21,095	01/25/2036	4FM.....
05950T AF 2	Banc of America Mtg Securities RMBS Ser.....		09/01/2015	Paydown.....		126,477	143,466	133,998	123,503	11,726	15		11,741		135,245		(8,767)	(8,767)	5,207	11/20/2046	1FM.....
059512 AE 3	Banc of America Comm Mtg Inc CMBS Ser 20.....		09/01/2015	Paydown.....		2,019,333	2,019,333	1,981,645	1,981,656		37,677		37,677		2,019,333				72,263	06/10/2049	1FM.....
07331C AA 6	Bayview Opport Mast Fund Trust LBASS Ser.....		09/28/2015	Paydown.....		2,073,051	2,073,051	2,073,051	2,059,242	13,809			13,809		2,073,051				57,494	07/28/2019	5.....
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-.....		09/01/2015	Paydown.....		146,216	146,216	147,586	147,548		(1,332)		(1,332)		146,216				2,528	03/25/2035	1FM.....
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.....		09/25/2015	Paydown.....		243,273	243,273	229,438	229,438		13,835		13,835		243,273				1,709	09/25/2034	1FM.....
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl.....		09/25/2015	Paydown.....		18,630	18,630	8,094	8,094				0		8,094		10,537	10,537	63	03/25/2037	1FM.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		08/15/2015	Redemption 100.0000.....		277,598	277,598	277,598	277,598				0		277,598				17,378	02/15/2023	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		07/15/2015	Redemption 100.0000.....		206,558	206,558	206,558	206,558				0		206,558				12,352	01/15/2024	1.....
12189P AH 5	Burlington Northern Santa Fe ABS ETC Ser.....		07/15/2015	Paydown.....		4,948	4,948	5,658	5,109		(160)		(160)		4,948				391	01/15/2020	1FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....		09/30/2015	Redemption 100.0000.....		93,056	93,056	92,590			465		465		93,056				127	01/27/2019	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N.....		09/30/2015	Redemption 100.0000.....		1,514	1,514	1,514					0		1,514				5	12/31/2018	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N.....		08/28/2015	Tax Free Exchange.....		1,514	1,514	1,514					0		1,514				14	12/31/2018	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....		09/30/2015	Redemption 100.0000.....		12,738	12,738	12,738					0		12,738				44	12/31/2019	3FE.....

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12543K AM 6	Community Health Systems Inc Term Ln G N.....		08/28/2015	Tax Free Exchange.....		12,738	12,738	12,738					.0		12,738			.0	148	12/31/2019	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....		09/30/2015	Redemption 100.0000.....		23,437	23,437	23,342		.95			.95		23,437			.0	.86	01/27/2021	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....		08/28/2015	Tax Free Exchange.....		23,342	23,437	23,337		.4			.4		23,342			.0	.268	01/27/2021	3FE.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....		09/01/2015	Paydown.....		114,564	158,550	128,453	128,453				.0		128,453		(13,890)	(13,890)	6,118	02/25/2037	1FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser.....		09/01/2015	Paydown.....		74,643	74,643	72,567	73,343		.59		.59		73,401		1,241	1,241	2,738	02/25/2022	1FM.....
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser.....		09/01/2015	Paydown.....		47,125	52,252	50,799	50,935				.0		50,935		(3,810)	(3,810)	1,915	03/25/2022	2FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....		09/01/2015	Paydown.....				15,059	14,321		(14,321)		(14,321)					.0	1,609	03/10/2047	1FE.....
126307 AC 1	CSC Holdings Inc Sr Nt 8.625% 02/15/19.....		09/24/2015	Citigroup.....		9,401,250	9,000,000	9,426,237	9,239,397		(37,287)		(37,287)		9,202,110		199,140	199,140	862,979	02/15/2019	3FE.....
126307 AF 4	CSC Holdings Inc Sr Nt 6.750% 11/15/21.....		09/18/2015	Citigroup.....		2,412,500	2,500,000	2,551,428	2,542,511		(3,671)		(3,671)		2,538,840		(126,340)	(126,340)	144,375	11/15/2021	3FE.....
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....		09/30/2015	Redemption 100.0000.....		7,588	7,588	7,550	7,411	147	.29		.176		7,588			.0	154	04/17/2020	3FE.....
12632B AB 2	CPI International Inc Term Ln Nt 1 4.2.....		09/30/2015	Redemption 100.0000.....		22,500	22,500	22,444	22,050	403	.47		.450		22,500			.0	.725	11/17/2017	4FE.....
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-.....		09/01/2015	Paydown.....		97,770	97,770	60,617	60,617				.0		60,617		37,152	37,152	2,390	04/25/2037	1FM.....
126410 LM 9	CSX Transportation Inc Co Gtd Nt 6.251.....		07/15/2015	Redemption 100.0000.....		140,767	140,767	140,767	140,767				.0		140,767			.0	8,799	01/15/2023	1FE.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....		09/15/2015	Redemption 100.0000.....		25,132	25,132	25,132	25,132				.0		25,132			.0	1,126	07/15/2022	2.....
12644@ BR 5	CTL Cap Tr CTL Ser 2002-21Aurora Heathcar.....		09/15/2015	Redemption 100.0000.....		56,250	56,250	56,250	56,250				.0		56,250			.0	2,495	10/15/2022	1.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/.....		09/15/2015	Redemption 100.0000.....		23,695	23,695	23,932	23,816		(120)		(120)		23,695			.0	1,046	01/15/2023	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-.....		09/01/2015	Paydown.....		1,174,927	1,174,927	1,207,972	1,199,847		(24,921)		(24,921)		1,174,927			.0	22,183	03/25/2043	1FM.....
126650 BP 4	CVS Health Corp ABS PTC Nt 6.036% 12/1.....		09/10/2015	Redemption 100.0000.....		44,001	44,001	51,224	50,417		(6,415)		(6,415)		44,001			.0	1,771	12/10/2028	2FE.....
126650 BQ 2	CVS Health Corp ABS PTC Nt 6.943% 01/1.....		09/10/2015	Redemption 100.0000.....		122,189	122,189	123,282	123,831		(1,642)		(1,642)		122,189			.0	5,658	01/10/2030	2FE.....
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1.....		09/10/2015	Redemption 100.0000.....		26,287	26,287	34,195	33,467		(7,180)		(7,180)		26,287			.0	1,316	01/10/2032	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1.....		09/10/2015	Redemption 100.0000.....		69,749	69,749	69,749	69,749				.0		69,749			.0	2,188	01/10/2036	2FE.....
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 CI A3 0.73.....		09/25/2015	Paydown.....		161,177	161,177	157,584	157,584		3,592		3,592		161,177			.0	.757	01/25/2036	1FM.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 0.477%.....		09/15/2015	Paydown.....		358,990	358,990	149,704	149,704		209,286		209,286		358,990			.0	1,143	03/15/2034	1FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		452,170	452,170	448,143	445,915	2,423	3,832		6,255		452,170			.0	16,311	09/25/2035	3FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 0.35.....		09/15/2015	Paydown.....		106,947	106,947	37,025	37,025		69,922		69,922		106,947			.0	.291	11/15/2036	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		57,539	60,274	50,426	50,007		419		419		50,426		7,113	7,113	2,486	12/25/2035	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500.....		09/01/2015	Paydown.....		256,035	256,035	249,194	240,658	11,629	3,748		15,377		256,035			.0	9,444	12/25/2035	1FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 2.4.....		09/01/2015	Paydown.....		88,767	110,562	83,115	83,115				.0		83,115		5,652	5,652	1,774	03/20/2036	1FM.....
12669F D2 6	CWHL Inc RMBS Ser 2004-10 CI A10 5.000.....		09/01/2015	Paydown.....		152,214	152,214	142,511	150,390		1,824		1,824		152,214			.0	4,882	07/25/2034	1FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 2.684.....		09/01/2015	Paydown.....		190,122	190,122	186,572	187,596		2,525		2,525		190,122			.0	3,106	08/25/2034	1FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15.....		09/01/2015	Paydown.....		98,965	100,354	98,770	95,143	4,259	3		4,262		99,406		(441)	(441)	3,695	08/25/2035	1FM.....
12670N AB 9	CWGS Term Ln Nt 4 5.750% 02/20/20.....		09/30/2015	Redemption 100.0000.....		250,000	250,000	247,996			2,004		2,004		250,000			.0	5,094	02/20/2020	4FE.....
12686C AZ 2	Cablevision Systems Corp Sr Nt 7.750%.....		09/21/2015	Citigroup.....		4,975,000	5,000,000	4,925,000	4,963,360		7,318		7,318		4,970,678		4,322	4,322	364,896	04/15/2018	4FE.....
13134M BE 2	Calpine Corp Term Ln Nt 1 3.500% 05/27.....		09/30/2015	Redemption 100.0000.....		25,000	25,000	24,875			125		125		25,000			.0	.249	05/27/2022	3FE.....
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln.....		07/13/2015	Redemption 100.0000.....		22,613	22,613	22,387			226		226		22,613			.0	.69	10/07/2021	4FE.....
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....		09/25/2015	Paydown.....		261,873	261,873	232,576	232,576		29,297		29,297		261,873			.0	.651	02/25/2037	1FM.....

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B.....		09/15/2015	Redemption 100.0000.....		84,996	84,996	95,226	89,603		(4,607)		(4,607)		84,996			0	4,478	09/15/2022	2.....
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL.....		09/01/2015	Redemption 100.0000.....		142,412	142,412	142,412	142,412				0		142,412			0	6,088	12/01/2016	1FM.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 0.....		09/25/2015	Paydown.....		36,056	36,056	27,597	30,437		5,619		5,619		36,056			0	95	09/25/2036	1FM.....
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 CI 2A9 6.....		09/01/2015	Paydown.....		18,259	39,727	32,559	33,360		35		35		33,395		(15,136)	(15,136)	1,640	02/25/2037	4FM.....
162765 AS 0	Chec Loan Trust RMBS Ser 2004-2 CI A3.....		09/25/2015	Paydown.....		455,340	455,340	438,316	438,542		16,798		16,798		455,340			0	2,469	07/25/2034	1FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3.....		09/01/2015	Paydown.....		172,790	210,851	179,157	180,149	3,267	90		3,357		183,505		(10,715)	(10,715)	1,752	07/25/2037	3FM.....
17323M AA 3	Citigroup Commercial Mtg Trust Ser 2015A.....		09/01/2015	Paydown.....		762,957	762,957	773,222			(10,265)		(10,265)		762,957			0	11,764	06/25/2058	1FE.....
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser.....		09/01/2015	Paydown.....		309,256	309,256	290,723	297,223		12,033		12,033		309,256			0	11,325	06/25/2022	1FM.....
210805 BU 0	Continental Airlines Inc ABS EETC Ser 19.....		07/02/2015	Paydown.....		347,881	347,881	343,938	347,246		635		635		347,881			0	24,004	01/02/2018	1FE.....
210805 CB 1	Continental Airlines Inc ABS EETC Ser 19.....		09/15/2015	Paydown.....		1,439	1,439	1,351	1,420		19		19		1,439			0	96	03/15/2019	1FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.....		08/31/2015	Redemption 100.0000.....		165,380	165,380	165,380	165,380				0		165,380			0	9,923	02/28/2033	2FE.....
23317H AA 0	DDR Corp Sr Nt 4.625% 07/15/22.....		09/29/2015	Basis Adjustment.....		235,201	4,000,000	235,201					0		235,201			0		07/15/2022	2FE.....
24702N AD 2	Dell International Inc Term Ln C Nt 1.....		07/31/2015	Redemption 100.0000.....		986,881	986,881	981,947	981,065	1,944	3,871		5,815		986,881			0	28,558	10/29/2018	2FE.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....		09/01/2015	Paydown.....		42,624	42,624	42,615	42,570		55		55		42,624			0	1,429	09/25/2033	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....		09/01/2015	Paydown.....		152,034	152,034	151,991	153,758		(1,724)		(1,724)		152,034			0	5,099	12/25/2033	1FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....		09/01/2015	Paydown.....		148,687	148,687	148,650	150,961		(2,275)		(2,275)		148,687			0	5,078	01/25/2034	1FM.....
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N.....		09/15/2015	Redemption 100.0000.....		59,674	59,674	59,674	59,674				0		59,674			0	3,262	12/15/2020	1FE.....
29445F CP 1	EquiFirst Mtg Loan Tr RMBS Ser 2005-1 CI.....		08/20/2015	Wells Fargo.....		13,748,529	14,083,000	13,079,586	13,183,309		59,755		59,755		13,243,064		505,465	505,465	81,113	04/25/2035	1FM.....
301965 CE 7	FFCA Sec Lending Corp ABS Frnch Ln Ser19.....		09/01/2015	Paydown.....		47,349	47,349	46,812	46,930	75	344		419		47,349			0	(2,420)	05/18/2026	3AM.....
30280@ AA 8	FMV Smithtown Assoc CTL 7.700% 10/04/1.....		09/01/2015	Redemption 100.0000.....		175,364	175,364	182,379	177,493		(2,129)		(2,129)		175,364			0	9,007	10/04/2019	2.....
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR.....		09/01/2015	Paydown.....		189,289	189,281	170,151	170,151				0		170,151		19,138	19,138	2,785	11/25/2036	1FM.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA.....		09/01/2015	Paydown.....		108,414	149,377	129,573	117,020	12,553			12,553		129,573		(21,159)	(21,159)	6,219	08/25/2037	4FM.....
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199.....		09/01/2015	Paydown.....		18,799	18,799	19,217	18,780		20		20		18,799			0	1,507	12/10/2024	6FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI.....		09/25/2015	Redemption 46.2352.....		32,433	70,147	6,861	4,891	1,970	25,571		27,541		32,433			0		08/25/2036	1FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI.....		09/25/2015	Capital Distribution.....		37,715		37,715	37,715				0		37,715			0		08/25/2036	1FM.....
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006.....		09/25/2015	Paydown.....		54,580	54,580	33,848	26,669	7,179	20,732		27,911		54,580			0	113	10/25/2036	1FM.....
36161R AD 1	GE Cap Assurance Co CMBS Ser 2003-1 CI A.....		07/01/2015	Paydown.....		26,783	26,783	26,917	26,751		32		32		26,783			0	3,003	05/12/2035	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....		09/01/2015	Paydown.....		95,543	95,543	90,795	93,138		2,404		2,404		95,543			0	3,294	06/25/2035	1FM.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt.....		08/17/2015	Redemption 100.0000.....		322,100	322,100	318,879	315,658	3,405	3,037		6,442		322,100			0	14,810	06/10/2020	4FE.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt.....		09/28/2015	Tax Free Exchange.....		57,268	57,757	57,180	56,602	611	56		667		57,268			0	3,318	06/10/2020	4FE.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt.....		09/30/2015	Redemption 100.0000.....		57,757	57,757	57,268			489		489		57,757			0	25	06/10/2020	4FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007.....		09/25/2015	Paydown.....		129,791	129,791	121,149	109,355	11,794	8,642		20,436		129,791			0	339	06/25/2037	1FM.....
404122 AN 3	HCA Inc Term Ln B4 Nt 1 3.577% 05/01/1.....		09/30/2015	Redemption 100.0000.....		1,857	1,857	1,830	1,839		18		18		1,857			0	43	05/01/2018	3FE.....
404122 AP 8	HCA Inc Term Ln B5 Nt 1 2.944% 03/31/1.....		09/30/2015	Redemption 100.0000.....		4,453	4,453	4,425	4,415	19	19		38		4,453			0	99	03/31/2017	3FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C.....		09/21/2015	Paydown.....		79,887	124,832	23,718	23,718				0		23,718		56,169	56,169	(1,352)	06/21/2037	1FM.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....		09/21/2015	Paydown.....		90,794	90,794	88,496	77,750	11,704	1,341		13,045		90,794			0	236	07/19/2047	1FM.....
423074 AR 4	Heinz /H J/ Co Nt 4.250% 10/15/20.....		07/06/2015	Call 102.1250.....		11,762,758	11,518,000	11,202,982	11,228,245		534,513		534,513		11,762,758			0	354,898	10/15/2020	3FE.....

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
423457 AA 8	Helmerich & Payne Intl Sr Nt 4.650% 03/...		08/14/2015	Tax Free Exchange		8,261,558	8,100,000	8,264,983			(3,425)		(3,425)		8,261,558			0	151,706	03/15/2025	2FE
42346# AE 1	Helmerich & Payne Inc Sr Nt 6.100% 07/...		07/21/2015	Redemption 100.0000		4,200,000	4,200,000	4,200,000	4,200,000				0		4,200,000			0	256,200	07/21/2016	2
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl...		09/20/2015	Paydown		620,500	620,500	620,219			281		281		620,500			0	6,128	09/21/2040	1FE
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl...		09/20/2015	Paydown		1,118,093	1,118,093	1,117,332	1,117,281		812		812		1,118,093			0	40,522	09/21/2040	1FE
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl...		09/20/2015	Paydown		1,469,887	1,469,887	1,473,366	1,473,143		(3,256)		(3,256)		1,469,887			0	69,820	09/20/2038	1FE
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL...		09/20/2015	Paydown		225,137	225,137	225,112			25		25		225,137			0	928	09/20/2040	1FE
427866 AM 0	Hershey Foods Corp Sr Nt 4.850% 08/15/...		08/15/2015	Maturity		2,581,000	2,581,000	2,541,607	2,570,680		10,320		10,320		2,581,000			0	125,179	08/15/2015	1FE
42833U AB 4	Hi-Crush Partners Term Ln Nt 1 4.750%...		09/30/2015	Redemption 100.0000		40,038	40,038	40,038	37,936	2,102			2,102		40,038			0	1,442	04/28/2021	4FE
43534# AA 9	Hollander Sleep Products LLC Term Ln 9...		07/01/2015	Redemption 100.0000		25,000	25,000	25,000	25,000				0		25,000			0	1,588	10/21/2020	5
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-...		09/01/2015	Paydown		112,705	193,981	117,860	117,037		823		823		117,860		(5,155)	(5,155)	(4,161)	09/25/2037	1FM
44701P AT 1	Huntsman International Inc Extended Term...		08/10/2015	Tax Free Exchange		6,449,714	6,481,659	6,410,301	6,335,822	102,868	11,024		113,892		6,449,714			0	124,817	04/19/2017	3FE
44701P AU 8	Huntsman International Inc New Extended...		08/10/2015	Tax Free Exchange		712,994	716,164	710,181	704,526	7,379	1,088		8,467		712,994			0	14,355	04/19/2017	3FE
44701P AU 8	Huntsman International Inc New Extended...		08/10/2015	Tax Free Exchange		1,678,027	1,685,502	1,670,484	977,943	10,231	2,146		12,377		1,678,027			0	52,483	04/19/2017	3FE
44701P AX 2	Huntsman International Inc 2015 Extended...		09/30/2015	Tax Free Exchange		3,769,797	3,785,369	3,769,256			541		541		3,769,797			0	18,078	04/19/2019	3FE
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1 0...		09/25/2015	Paydown		150,838	150,838	146,892	146,892		3,946		3,946		150,838			0	708	04/25/2035	1FM
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S...		09/28/2015	Direct		12,704,095	12,704,095	12,704,095	12,704,095				0		12,704,095			0	520,865	10/25/2056	2AM
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S...		09/28/2015	Redemption 100.0000		28,763	28,763	28,763	28,763				0		28,763			0	1,179	10/25/2056	2AM
45256@ AA 2	Impact Healthcare LLC CDO Nt Ser 2005-1...		07/15/2015	Redemption 100.0000		73,730	73,730	73,730	69,483	4,247			4,247		73,730			0	1,240	01/31/2029	5
45256H AA 6	Impact Funding LLC CMBS Cif Tranche A...		09/01/2015	Paydown		86,698	86,698	89,130	87,303		(605)		(605)		86,698			0	3,146	07/01/2022	1FE
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1...		09/01/2015	Paydown		444,320	444,320	444,561	444,449		(129)		(129)		444,320			0	17,996	01/25/2051	1FE
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1...		09/01/2015	Paydown		238,998	240,131	240,806	210,942	29,382	7		29,389		240,330		(1,332)	(1,332)	11,697	08/25/2037	3FM
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3...		09/01/2015	Paydown		215,147	215,147	215,544	214,551		288		288		214,839		308	308	4,226	01/25/2037	2FM
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1...		09/01/2015	Paydown		15,181	15,770	15,701	13,390	1,931	389		2,320		15,710		(529)	(529)	(191)	04/25/2036	1FM
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl...		09/11/2015	Paydown		85,408	85,408	85,766	85,443		(35)		(35)		85,408			0	3,265	07/15/2044	1FM
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A...		09/11/2015	Paydown		2,087,914	2,087,914	2,098,353	2,088,833		(918)		(918)		2,087,914			0	71,609	07/15/2040	1FM
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C...		09/10/2015	Redemption 100.0000		42,845	42,845	46,463	43,709		(864)		(864)		42,845			0	1,567	04/10/2017	1
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C...		09/10/2015	Redemption 100.0000		23,715	23,715	26,836	22,793		922		922		23,715			0	1,036	04/10/2017	1
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/...		09/15/2015	Redemption 100.0000		49,874	49,874	52,308	44,988		4,886		4,886		49,874			0	2,625	01/15/2021	4
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl...		09/15/2015	Redemption 100.0000		46,169	46,169	50,781	47,466		(1,296)		(1,296)		46,169			0	2,525	11/15/2018	5
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1 6...		09/01/2015	Paydown		41,300	41,300	41,325	41,273		26		26		41,300			0	1,710	04/25/2036	2FM
52736R BF 8	Levi Strauss & Co Sr Nt 5.000% 05/01/2...		07/17/2015	Tax Free Exchange		10,710,263	10,750,000	10,710,625			(362)		(362)		10,710,263			0	119,444	05/01/2025	3FE
53225V AC 3	Lightpoint CLO Ltd CLO Ser 2006-5A Cl A1...		08/10/2015	Paydown		603,241	603,241	596,290	598,984		4,256		4,256		603,241			0	2,313	08/05/2019	1FE
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C...		09/25/2015	Paydown		566,396	566,396	529,580	532,227		34,169		34,169		566,396			0	2,150	09/25/2034	1FM
544152 AA 9	Lorillard Tobacco Co Sr Nt 8.125% 06/2...		07/15/2015	Tax Free Exchange		17,262,799	16,000,000	18,389,510	17,413,646		(150,848)		(150,848)		17,262,799			0	729,444	06/23/2019	2FE
544152 AB 7	Lorillard Tobacco Co Co Gtd Nt 6.875%...		07/15/2015	Tax Free Exchange		10,376,765	10,000,000	10,637,050	10,412,628		(35,863)		(35,863)		10,376,765			0	485,069	05/01/2020	2FE
544152 AE 1	Lorillard Tobacco Co Sr Nt 7.000% 08/0...		07/15/2015	Tax Free Exchange		5,304,175	4,500,000	5,335,847	5,311,397		(7,222)		(7,222)		5,304,175			0	298,375	08/04/2041	2FE

QE05.8

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
544152 AF 8	Lorillard Tobacco Co Sr Nt 2.300% 08/2.....		07/15/2015	Tax Free Exchange.....		4,996,741	5,000,000	4,992,500	4,995,935			806	806		4,996,741			0	103,500	08/21/2017	2FE.....
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC.....		09/25/2015	Paydown.....		48,221	48,221	27,417	27,417			20,804	20,804		48,221			0	99	08/25/2036	1FM.....
55275S AR 1	Master Alternative Loans Tr RMBS Ser 200.....		09/01/2015	Paydown.....		61,205	61,516	55,581	53,207	4,349	173		4,522		57,728		3,477	3,477	2,461	11/25/2021	5FM.....
55313K AE 1	Merrill Lynch/Citywide Com Mtg CMBS Ser 2.....		09/01/2015	Paydown.....		474,920	474,920	450,154	469,625		5,295		5,295		474,920			0	16,260	06/12/2050	1FM.....
58504F AC 9	Medpace Holdings Inc Term Ln Nt 3 4.75.....		07/31/2015	Tax Free Exchange.....		9,719,497	9,684,906	9,720,525			(1,028)		(1,028)		9,719,497			0	80,506	05/31/2021	4FE.....
585055 AH 9	Medtronic Inc Sr Nt 4.750% 09/15/15.....		09/15/2015	Maturity.....		1,000,000	1,000,000	986,743	996,228		3,772		3,772		1,000,000			0	47,500	09/15/2015	1FE.....
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200.....		07/27/2015	Paydown.....		619,558	619,558	569,010	572,729		46,829		46,829		619,558			0	3,287	07/25/2034	1FM.....
59020U 3X 1	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....		08/25/2015	Paydown.....		127,803	127,803	107,945	122,550		5,253		5,253		127,803			0	291	01/25/2037	1FM.....
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....		09/01/2015	Paydown.....		9,744	9,744	9,487	9,590		154		154		9,744			0	331	08/25/2036	1FM.....
59022H JN 3	Merrill Lynch Mortgage Tr CMBS Ser 2005-.....		07/01/2015	Paydown.....		5,288,464	5,288,464	4,675,333	5,221,646		66,818		66,818		5,288,464			0	157,548	07/12/2038	1FM.....
594918 AG 9	Microsoft Corp Sr Nt 1.625% 09/25/15.....		09/25/2015	Maturity.....		5,000,000	5,000,000	4,988,355	4,996,695		3,305		3,305		5,000,000			0	81,250	09/25/2015	1FE.....
59549R AC 8	Mid State Tr X ABS Ser 10 Cl M1 6.280%.....		09/15/2015	Paydown.....		95,557	95,557	80,352	80,352		15,205		15,205		95,557			0	3,943	02/15/2036	1AM.....
59549W AB 9	Mid State Tr ABS Ser 11 Cl M1 5.598% 0.....		09/15/2015	Paydown.....		52,670	52,670	52,669	52,670				0		52,670			0	1,922	07/15/2038	2AM.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		09/30/2015	Redemption 100.0000.....		29,775	29,775	29,626	29,190	459	127		586		29,775			0	1,014	10/11/2020	4FE.....
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....		09/01/2015	Paydown.....		13,007	13,007	13,007	13,007				0		13,007			0	432	11/25/2018	1FM.....
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR.....		09/01/2015	Paydown.....		793,541	841,723	747,503	747,503				0		747,503		46,038	46,038	751	09/25/2035	1FM.....
61749T AA 2	Morgan Stanley Mtg Loan Tr RMBS Ser 2006.....		08/25/2015	Paydown.....		53,755	53,755	16,187	8,635	7,552	37,568		45,120		53,755			0	103	08/25/2036	5FM.....
61751X AE 0	Morgan Stanley Cap I CMBS Ser 2007-T25 C.....		09/01/2015	Paydown.....		124,280	124,280	119,653	123,407		872		872		124,280			0	4,541	11/12/2049	1FM.....
61755Y AF 1	Morgan Stanley Cap I CMBS Ser 2007-IQ15.....		09/01/2015	Paydown.....		1,622,142	1,622,142	1,609,256	1,617,520		4,622		4,622		1,622,142			0	65,411	06/11/2049	1FM.....
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....		09/01/2015	Paydown.....		255,559	255,559	290,460	274,501		(18,942)		(18,942)		255,559			0	10,336	12/12/2049	1FM.....
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B.....		07/15/2015	Redemption 100.0000.....		108,109	108,109	108,109	108,109				0		108,109			0	7,568	01/15/2024	1.....
636517 AA 2	National Inst of Hlth Fishers CTL Pl II.....		07/15/2015	Redemption 100.0000.....		64,652	64,652	64,652	64,652				0		64,652			0	4,571	07/15/2022	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....		09/15/2015	Redemption 100.0000.....		78,138	78,138	78,138	78,138				0		78,138			0	3,037	01/15/2019	1.....
637071 AH 4	National Oilwell Varco Inc Sr Nt Ser B.....		08/15/2015	Maturity.....		570,000	570,000	576,954	570,000				0		570,000			0	34,913	08/15/2015	1FE.....
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser.....		09/25/2015	Paydown.....		1,618,685	1,618,685	1,483,252	1,507,142		111,544		111,544		1,618,685			0	3,916	03/25/2037	1FM.....
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gld.....		07/15/2015	Redemption 100.0000.....		270,557	270,557	270,557	270,557				0		270,557			0	15,963	01/15/2020	1.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....		09/01/2015	Paydown.....		26,006	26,006	26,005	25,942		63		63		26,006			0	871	03/25/2034	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....		09/25/2015	Paydown.....		20,457	20,457	6,393	6,393		14,065		14,065		20,457			0	74	04/25/2036	1FM.....
65536H CQ 9	Nomura Home Equity Loan Inc RMBS Ser 200.....		09/25/2015	Paydown.....		233,776	233,776	227,364	227,364		6,413		6,413		233,776			0	607	02/25/2036	1FM.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....		09/07/2015	Redemption 100.0000.....		133,376	133,376	133,376	133,376				0		133,376			0	5,782	11/07/2023	1.....
67134Q AA 8	Oak Hill Advisors Res Ln Tr LBASS Ser 20.....		09/25/2015	Paydown.....		1,203,872	1,203,872	1,203,872	1,203,872				0		1,203,872			0	20,307	01/25/2055	5.....
68216D AC 2	Omnitracs 1st Lien TL Nt 1 4.750% 11/2.....		09/30/2015	Redemption 100.0000.....		9,985	9,985	9,935	9,761	181	44		225		9,985			0	360	11/25/2020	4FE.....
68233L AD 1	Oncor Electric Delivery Trans ABS Ser 20.....		08/15/2015	Paydown.....		598,494	598,494	598,465	598,447		47		47		598,494			0	32,438	08/15/2017	1FE.....
68347R AC 3	Opal Acquisition Inc 1st Lien Term Ln Nt.....		08/10/2015	Bank of America BISD Dealer.....		8,695,622	8,839,260	8,750,867	8,723,244	39,097	6,853		45,950		8,769,195		(73,573)	(73,573)	272,544	11/27/2020	4FE.....
70454B AN 9	Peabody Energy Corp Term Ln Nt 1 4.250.....		09/23/2015	Various.....		5,937,500	8,000,000	7,980,000	7,200,000	782,937	1,910		784,847		7,984,847		(2,047,347)	(2,047,347)	248,804	09/24/2020	3FE.....
70454B AN 9	Peabody Energy Corp Term Ln Nt 1 4.250.....		09/30/2015	Redemption 100.0000.....		19,643	19,643	19,594	17,679	1,922	42		1,964		19,643			0	634	09/24/2020	3FE.....

QE05.9

SCHEDULE D - PART 4

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
71677H AB 1	PetSmart Inc Term Ln Nt 1 4.250% 03/10.....		07/31/2015	Redemption 100.0000.....		77,500	77,500	77,113			388		388		77,500			0	1,777	03/10/2022	3FE.....
73019# AA 0	PNC Equip Finc LLC ABS Priv PI Nt Ser A.....		09/13/2015	Redemption 100.0000.....		290,287	290,287	290,287	290,287				0		290,287			0	8,709	09/13/2027	1.....
73019# AB 8	PNC Equip Finc LLC ABS Priv PI Nt Ser B.....		09/13/2015	Redemption 100.0000.....		209,713	209,713	209,713	209,713				0		209,713			0	6,291	09/13/2027	1.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.....		09/30/2015	Redemption 100.0000.....		113,891	113,891	113,891	113,891				0		113,891			0	5,040	12/31/2018	2.....
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1.....		09/30/2015	Redemption 100.0000.....		36,922	36,922	37,007			(85)		(85)		36,922			0	512	05/20/2021	4Z.....
74049L AF 8	Western Dental Services Inc New Term Ln.....		07/30/2015	Jeffries & Co Inc.....		4,600,000	5,000,000	4,874,896	4,750,000	145,774	14,018		159,792		4,909,792		(309,792)	(309,792)	175,833	11/01/2018	4FE.....
74049L AF 8	Western Dental Services Inc New Term Ln.....		09/30/2015	Redemption 100.0000.....		22,643	22,643	22,077	21,511	660	472		1,132		22,643			0	1,030	11/01/2018	4FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9.....		09/01/2015	Paydown.....		219,736	219,736	178,966	195,201		24,534		24,534		219,736			0	8,279	10/25/2035	2FM.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser.....		09/01/2015	Paydown.....		106,280	171,427	124,177	124,177				0		124,177		(17,897)	(17,897)	7,154	09/25/2037	1FM.....
74966U AJ 9	RPI Finance Trust Term Ln B3 Nt 1 3.25.....		09/30/2015	Redemption 100.0000.....		16,941	16,941	16,761	16,826		114		114		16,941			0	418	11/10/2016	2FE.....
74966U AL 4	RPI Finance Trust Term Ln B-4 Nt 1 3.5.....		09/30/2015	Redemption 100.0000.....		47,339	47,339	47,339					0		47,339			0	617	11/09/2020	2FE.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser.....		09/25/2015	Paydown.....		103,294	103,294	88,527	88,527				0		88,527		14,767	14,767	322	08/25/2037	1FM.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....		08/01/2015	Redemption 100.0000.....		116,581	116,581	127,254	118,728		(2,147)		(2,147)		116,581			0	7,578	08/01/2017	3AM.....
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser.....		09/01/2015	Paydown.....		28,675	28,675	28,668	28,637		(2)		(2)		28,635		40	40	1,082	01/25/2032	1FM.....
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser.....		09/01/2015	Paydown.....		113,570	113,570	106,755	109,851		254		254		110,105		3,465	3,465	3,336	11/25/2032	1FM.....
76110V KU 1	Residential Funding Mtg Sec II RMBS Ser.....		09/25/2015	Paydown.....		23,445	23,445	11,220	11,220		12,225		12,225		23,445			0	83	08/25/2032	1FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A.....		09/01/2015	Paydown.....		13,629	22,649	16,574	16,565		10		10		16,574		(2,945)	(2,945)	1,139	09/25/2037	2FM.....
78442G GG 5	SLM Student Loan Tr ABS Ser 2003-4 CI A5.....		09/15/2015	Paydown.....		121,961	121,961	121,891	121,924		37		37		121,961			0	943	03/15/2033	1FE.....
785778 HD 6	SACO I Tr RMBS Ser 2005-6 CI A 0.774%.....		09/25/2015	Paydown.....		113,725	113,725	109,828	109,828		3,896		3,896		113,725			0	576	09/25/2035	1FM.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 CI 1A 0.344%.....		09/25/2015	Paydown.....		39,808	34,260	11,820	11,825				0		11,825		27,984	27,984	136	04/25/2036	1FM.....
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 1.....		09/30/2015	Redemption 100.0000.....		42,506	42,506	42,719			(213)		(213)		42,506			0	1,142	10/01/2021	3FE.....
820922 AV 4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser.....		08/01/2015	Paydown.....		26,245	26,245	23,946	23,785		2,460		2,460		26,245			0	1,137	05/01/2017	1.....
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....		09/30/2015	Redemption 100.0000.....		55,179	55,179	54,627	54,675		504		504		55,179			0	2,409	11/23/2019	4FE.....
852061 AQ 3	Sprint Nextel Corp Sr Nt 7.000% 03/01.....		09/14/2015	Various.....		7,698,875	7,200,000	7,941,500	7,756,700	64,951	(73,493)		(8,542)		7,748,158		(49,283)	(49,283)	513,022	03/01/2020	3FE.....
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		07/15/2015	Redemption 100.0000.....		189,059	189,059	189,059	189,059				0		189,059			0	13,064	01/15/2019	1.....
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct.....		09/15/2015	Redemption 100.0000.....		22,706	22,706	22,706	22,706				0		22,706			0	1,195	12/15/2016	1.....
861832 A@ 2	Stonehenge Cap Fund NY LLC ABS Sr Nt Ser.....		09/15/2015	Redemption 100.0000.....		43,547	43,547	43,547	43,547				0		43,547			0	2,024	12/15/2015	1.....
86187# AA 8	Stonehenge Cap Fd TX LP ABS Sr Structure.....		08/01/2015	Redemption 100.0000.....		229,615	229,615	229,615	229,615				0		229,615			0	11,938	08/01/2015	1.....
86280A AA 5	Stratford CLO Ser 2007-1A CI A1 0.620%.....		08/01/2015	Paydown.....		3,019,399	3,019,399	2,596,683	2,827,040		192,359		192,359		3,019,399			0	13,173	11/01/2021	1FE.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003.....		09/25/2015	Paydown.....		328,296	328,296	301,701	303,879		24,417		24,417		328,296			0	2,801	07/25/2033	1FM.....
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004.....		09/01/2015	Paydown.....		33,942	33,942	33,936	33,885		57		57		33,942			0	1,220	03/25/2034	1FM.....
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007.....		09/01/2015	Paydown.....		580,593	606,836	547,639	547,639				0		547,639		32,954	32,954	19,492	04/25/2047	1FM.....
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 CI A1.....		09/01/2015	Paydown.....		186,974	186,974	149,816	130,573	19,242	37,159		56,401		186,974			0	6,537	07/25/2037	1FM.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....		09/10/2015	Paydown.....		1,393,081	1,393,081	1,384,281	1,391,023		2,058		2,058		1,393,081			0	48,427	08/15/2039	1FM.....
88632Q A* 4	Tibco Software Inc Term Ln Nt 1 6.500%.....		08/28/2015	Redemption 100.0000.....		37,500	37,500	36,609			891		891		37,500			0	1,323	11/25/2020	4FE.....
89789T AA 4	Truman Capital Mtg Ln Tr RMBS Ser 2014-N.....		09/25/2015	Paydown.....		4,498,269	4,498,269	4,492,516	4,492,426		849		849		4,498,269			0	89,548	07/25/2053	5*.....

SCHEDULE D - PART 4

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

QE05.11

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-...		09/01/2015	Paydown.....				21,783	20,461		(20,461)		(20,461)					0	2,560	12/10/2045	1FE.....
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1 5.250.....		09/30/2015	Redemption 100.0000.....		27,259	27,259	27,302			(42)		(42)		27,259			0	300	05/27/2021	4FE.....
90350C AA 8	US Residential Opportu Fund Tr Ser 2015-.....		09/27/2015	Paydown.....		810,765	810,765	810,765					0		810,765			0	15,886	01/27/2035	5*.....
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.....		07/08/2015	Redemption 100.0000.....		430,120	430,120	430,120	430,120				0		430,120			0	11,147	09/08/2024	1FE.....
90783T AA 8	Union Pacific RR PTC Ser 2004-1 5.404%.....		07/02/2015	Redemption 100.0000.....		45,525	45,525	45,525	45,525				0		45,525			0	2,460	07/02/2025	1FE.....
90931Q AA 5	United Airl Lines EETC 2013-1 Cl B 5.3.....		08/15/2015	Redemption 100.0000.....		2,027,836	2,027,836	2,036,132	2,029,219	6,237	(7,619)		(1,382)		2,027,836			0	108,996	02/15/2023	2FE.....
914908 AV 0	Univision Communications Replacement 1st.....		09/24/2015	Citigroup.....		4,663,963	4,675,652	4,569,716	4,563,436	20,755	11,656		32,411		4,595,847		68,116	68,116	138,711	03/01/2020	4FE.....
914908 AV 0	Univision Communications Replacement 1st.....		09/23/2015	Redemption 100.0000.....		12,348	12,348	12,068	12,051	55	241		296		12,348			0	365	03/01/2020	4FE.....
91736# AA 4	United States of America BIA CTL GSA Gtd.....		09/15/2015	Redemption 100.0000.....		101,780	101,780	101,780	101,780				0		101,780			0	5,832	03/15/2024	1.....
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G.....		09/15/2015	Redemption 100.0000.....		245,240	245,240	244,433	244,978		262		262		245,240			0	7,693	11/15/2018	1.....
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser.....		09/25/2015	Paydown.....		415,075	415,075	415,075					0		415,075			0	8,599	10/25/2057	5*.....
91830D AJ 5	Vericrest Opportunity Ln Trans RMBS Ser.....		09/25/2015	Paydown.....		3,044,481	3,044,481	3,041,321	3,041,320		3,161		3,161		3,044,481			0	75,802	04/25/2055	5*.....
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser.....		09/25/2015	Paydown.....		1,195,931	1,195,931	1,194,669			1,262		1,262		1,195,931			0	16,646	02/25/2055	5*.....
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser.....		09/25/2015	Paydown.....		595,705	595,705	595,047			659		659		595,705			0	3,987	06/26/2045	1FE.....
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser.....		09/25/2015	Paydown.....		813,469	813,469	812,649			820		820		813,469			0	12,206	03/25/2055	5*.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		09/15/2015	Redemption 100.0000.....		58,813	58,813	58,813	58,813				0		58,813			0	2,601	04/15/2022	2.....
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser.....		09/25/2015	Paydown.....		380,795	380,795	380,384			411		411		380,795			0	7,271	02/25/2055	5*.....
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-.....		09/01/2015	Paydown.....		311,305	311,305	308,178	310,130		1,175		1,175		311,305			0	11,101	02/15/2051	1FM.....
931142 CT 8	Wal-Mart Stores Inc Sr Nt 2.250% 07/08.....		07/08/2015	Maturity.....		3,000,000	3,000,000	2,995,502	2,999,009		991		991		3,000,000			0	67,500	07/08/2015	1FE.....
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8.....		09/01/2015	Paydown.....		127,644	169,270	151,003	151,003				0		151,003		(23,358)	(23,358)	2,538	08/25/2046	1FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10.....		09/01/2015	Paydown.....		21,824	23,740	23,774	21,240	2,506	(3)		2,503		23,743		(1,919)	(1,919)	365	09/25/2036	1FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12.....		09/01/2015	Paydown.....		37,968	41,883	42,009	36,961	5,010	(2)		5,008		41,968		(4,000)	(4,000)	644	10/25/2036	1FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14.....		09/01/2015	Paydown.....		59,784	60,518	55,531	54,869		661		661		55,531		4,253	4,253	(1,669)	11/25/2036	1FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20.....		09/01/2015	Paydown.....		70,356	65,329	50,219	50,219				0		50,219		20,137	20,137	876	04/25/2037	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....		09/01/2015	Redemption 100.0000.....		27,649	27,649	27,649	27,649				0		27,649			0	1,226	08/01/2027	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRAL.....		09/15/2015	Redemption 100.0000.....		30,087	30,087	31,501	31,063		(977)		(977)		30,087			0	1,481	05/15/2032	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co.....		09/10/2015	Redemption 100.0000.....		82,111	82,111	82,111	82,111				0		82,111			0	3,636	10/10/2024	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59.....		09/01/2015	Redemption 100.0000.....		112,790	112,790	112,790	112,790				0		112,790			0	4,964	11/01/2022	2.....
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....		09/01/2015	Paydown.....		414,800	414,800	421,022	420,881		(6,081)		(6,081)		414,800			0	7,297	06/25/2035	1FM.....
98149B AK 7	World Kitchen LLC Term Ln Nt 1 5.500%.....		09/30/2015	Redemption 100.0000.....		11,084	11,084	10,973	10,973	36	75		111		11,084			0	462	04/02/2018	4FE.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7.....		07/25/2015	Redemption 100.0000.....		302,269	302,269	303,236	302,865		(596)		(596)		302,269			0	22,180	12/23/2022	3.....
G9270# AA 1	Village Roadshow Pictures Term Ln A2 5.....		07/31/2015	Redemption 100.0000.....		50,000	50,000	49,500	49,692		308		308		50,000			0	2,114	11/21/2017	2FE.....
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1.....	A..	09/30/2015	Redemption 100.0000.....		62,500	62,500	60,625	49,375	11,325	1,800		13,125		62,500			0	3,333	08/13/2021	4FE.....
000000 00 0	KOKS OAO Sr Nt 10.750% 12/28/18.....	F..	07/06/2015	Direct.....		800	800	831					0		831		(31)	(31)		12/28/2018	4FE.....
000000 00 0	Polyus Gold Intl Ltd Sr Nt 5.625% 04/2.....	F..	08/06/2015	Direct.....		284,100	300,000	285,750			772		772		286,522		(2,422)	(2,422)	13,172	04/29/2020	3FE.....
009503 AD 5	Airspeed Ltd ABS Vitesse Air Hdg TrCf S.....	R..	09/15/2015	Paydown.....		39,947	39,947	27,279	9,868	19,689	10,389		30,078		39,947			0	2,048	06/15/2047	5*.....

SCHEDULE D - PART 4

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

QE05.12

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
018890 16 0	Preferred Term Secs XIII ABS Sec Nt Ser.....	F..	09/24/2015	Paydown.....		300,539	300,539	221,730	224,544		75,995		75,995		300,539			0	1,866	03/24/2034	1FE.....
02364W AJ 4	America Movil SAB de CV Sr Nt 6.375% 0.....	F..	07/14/2015	Direct.....		694,932	600,000	767,628			(1,316)		(1,316)		766,312		(71,380)	(71,380)	14,450	03/01/2035	1FE.....
11042A AA 2	British Airways Plc PTC 4.625% 06/20/2.....	F..	09/20/2015	Redemption 100.0000.....		169,487	169,487	171,361	171,098		(1,611)		(1,611)		169,487				5,879	06/20/2024	1FE.....
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2.....	F..	09/20/2015	Redemption 100.0000.....		594,201	594,201	601,949	600,035		(5,835)		(5,835)		594,201				25,068	06/20/2020	2FE.....
400489 AH 3	Grupo Posadas SAB CV Sr Nt 7.875% 06/3.....	F..	08/12/2015	Direct.....		202,750	200,000	200,000							200,000		2,750	2,750	2,056	06/30/2022	4FE.....
449848 AE 0	I-Preferred Term Sec Ltd ABS Nt PTP 7.....	R..	07/01/2015	Redemption 0.0000.....			221,907						0						10,540	12/11/2032	6*.....
74040Y AA 0	Preferred Term Sec Ltd ABS X Flt Rate Sr.....	R..	07/03/2015	Paydown.....		66,071	66,071	41,625	44,183		21,888		21,888		66,071				487	07/03/2033	1AM.....
74041A AA 1	Preferred Term Sec XIII ABS Flt Rt Nt Se.....	R..	09/24/2015	Paydown.....		194,270	194,270	138,128	142,247		52,022		52,022		194,270				1,206	03/24/2034	1FE.....
74041N AA 3	Preferred Term Sec XII ABS Sec Nt 1.03.....	F..	09/24/2015	Paydown.....		185,883	185,883	160,342	161,863		24,020		24,020		185,883				1,366	12/24/2033	1FE.....
74041N AL 9	Preferred Term Sec XII ABS Ltd Ser XL Cl.....	R..	09/24/2015	Paydown.....		139,415	139,415	91,317	96,799		42,616		42,616		139,415				844	12/24/2033	1FE.....
74041U AA 7	Preferred Term Sec ABS XIV Sec Nt 0.81.....	R..	09/24/2015	Paydown.....		90,244	90,244	71,067	72,139		18,105		18,105		90,244				512	06/24/2034	1FE.....
74042H AA 5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt.....	R..	09/22/2015	Paydown.....		127,062	127,062	86,698	77,265		49,797		49,797		127,062				(8,738)	12/22/2035	1FE.....
74043A AC 5	Preferred Term Sec Ltd ABS XXIII Nt Ser.....	R..	09/22/2015	Paydown.....		405,228	405,228	266,640	300,672		104,555		104,555		405,228				1,437	12/22/2036	1AM.....
81726J AE 1	Sensata Technologies 1st Lien Term Ln B.....	F..	09/30/2015	Redemption 100.0000.....		49,750	49,750	49,401			349		349		49,750				191	10/14/2021	2FE.....
91911T AH 6	Vale Overseas Ltd Nt 6.875% 11/21/36.....	R..	09/30/2015	Direct.....		140,812	153,000	148,028			46		46		148,074		(7,261)	(7,261)	7,436	11/21/2036	2FE.....
931899 9A 8	Walkers SPV Priv PI Nt 0.184% 12/31/19.....	R..	09/30/2015	Redemption 47.1748.....		1,128,611	2,392,401	391,111	391,111		737,500		737,500		1,128,611				3,213	12/31/2019	6*.....
931899 9A 8	Walkers SPV Priv PI Nt 0.184% 12/31/19.....	R..	09/30/2015	Capital Distribution.....		1,263,791		1,263,791	1,263,791						1,263,791					12/31/2019	6*.....
G01198 AF 0	Puma Energy Holdings Sr Nt 8.375% 02/1.....	F..	09/10/2015	Direct.....		1,222,748	1,225,000	1,199,594			2,285		2,285		1,201,879		20,869	20,869	53,144	02/18/2019	4FE.....
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850.....	F..	09/01/2015	Redemption 100.0000.....		161,076	161,076	161,076	161,076						161,076				5,859	03/01/2019	1.....
G3812B AB 6	General Shopping Finance Sr Nt 10.000%.....	F..	07/28/2015	Direct.....		781,536	1,550,000	1,251,500							1,251,500		(469,964)	(469,964)	72,895	01/01/2049	4FE.....
G53077 AA 4	KOKS OAO Sr Nt 7.750% 06/23/16.....	F..	07/06/2015	Taxable Exchange.....		638,400	560,000	528,400			5,823		5,823		534,223		104,177	104,177	23,267	06/23/2016	4FE.....
G72212 AA 4	Preferred Term Secs XIX ABS Sec Nt 0.6.....	F..	09/25/2015	Paydown.....		229,398	229,398	155,451	137,990		91,408		91,408		229,398				(15,775)	12/22/2035	1FE.....
G7222G AA 2	Preferred Term Secs XVII ABS Sec Nt 0.....	F..	07/30/2015	Paydown.....		7	7	6	(63,802)		63,809		63,809		7				(1,958)	06/23/2035	1AM.....
L0426# AA 7	AWAS Aviation Capital Term Ln Nt 1 3.5.....	R..	09/10/2015	Redemption 100.0000.....		198,675	198,675	194,711	195,695	1,424	1,556		2,980		198,675				5,292	05/12/2016	3FE.....
L7601F AC 5	Pinnacle Acquisition (Paradigm) Term Ln C.....	R..	09/30/2015	Redemption 100.0000.....		3,815	3,815	3,763	3,590	186	38		224		3,815				137	07/30/2019	4FE.....
N3386# AE 9	Fugro NV Sr Nt 4.050% 08/17/18.....	F..	09/29/2015	Call 100.0000.....		1,243,063	1,243,063	1,282,878	1,280,854		(37,790)		(37,790)		1,243,063				59,569	08/17/2018	3.....
N54468 AD 0	MARFRIG Holding Europe Sr Nt 6.875% 06.....	F..	08/18/2015	Direct.....		324,625	350,000	301,175			3,578		3,578		304,753		19,872	19,872	15,841	06/24/2019	4FE.....
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt 5.700% 01/.....	F..	07/14/2015	Direct.....		408,128	425,000	428,188			(49)		(49)		428,139		(20,011)	(20,011)	12,516	01/11/2025	4FE.....
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt 7.250% 0.....	F..	09/22/2015	Direct.....		101,325	105,000	109,242			(772)		(772)		108,470		(7,145)	(7,145)	4,821	08/06/2018	3FE.....
P6460M AJ 3	Mastellone Hermanos SA Sr Nt 12.625% 07.....	F..	08/11/2015	Direct.....		31,338	35,000	33,093			88		88		33,180		(1,843)	(1,843)	2,683	07/03/2021	5FE.....
Q3535# AA 4	Envestra Victoria Pty Ltd Sr Nt Ser A.....	F..	09/19/2015	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				178,500	09/19/2015	2FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					296,903,918	304,400,265	296,120,101	245,584,988	1,681,629	3,415,445	0	5,097,074	0	299,087,908	0	(2,183,989)	(2,183,989)	10,038,889	XXX	XXX

Bonds - Hybrid Securities																					
36190A 20 0	GE Capital Equity Inc Pfd.....		08/31/2015	Call 110000.0000.....		6,050,000	55	6,319,775	8,061,466	(1,741,691)			(1,741,691)		6,319,775		(269,775)	(269,775)	312,565	01/01/2049	2FE.....
36190A 30 9	GE Capital Equity Inc Pfd Ser B.....		08/31/2015	Call 108000.0000.....		34,688,520	321	34,938,406	42,390,929	(7,452,523)			(7,452,523)		34,938,406		(249,886)	(249,886)	1,704,716	01/01/2049	2FE.....
842400 75 6	Southern CA Edison Co 5.349% Pfd.....		09/16/2015	Call 100.0000.....		20,718,600	207,186	21,096,100	20,815,729	280,371			280,371		21,096,100		(377,500)	(377,500)	760,856	01/01/2049	2FE.....

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	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
4899999	Total Bonds - Hybrid Securities					61,457,120	207,562	62,354,281	71,268,124	(8,913,843)	0	0	(8,913,843)	0	62,354,281	0	(897,161)	(897,161)	2,778,137	XXX	XXX
8399997	Total Bonds - Part 4					584,254,397	544,748,043	594,573,825	535,745,871	(7,232,214)	2,378,002	0	(4,854,212)	0	587,302,494	0	(3,048,095)	(3,048,095)	22,954,321	XXX	XXX
8399999	Total Bonds					584,254,397	544,748,043	594,573,825	535,745,871	(7,232,214)	2,378,002	0	(4,854,212)	0	587,302,494	0	(3,048,095)	(3,048,095)	22,954,321	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
29273R	10 9 Energy Transfer Partners Com		08/11/2015	Direct	106,000,000	4,985,730	XXX	6,178,473	2,086,500	(113,753)	0	0	(113,753)	0	6,178,473	0	(1,192,743)	(1,192,743)	249,239	XXX	L
42703*	10 2 Herbst Gaming Com		08/13/2015	Cantor Fitzgerald	164,071,600	1,968,864	XXX	1,095,705	1,394,609	(298,904)	0	0	(298,904)	0	1,095,705	0	873,159	873,159	0	XXX	L
51509F	10 5 Lands' End Inc Com		07/31/2015	TJM Capital	24,188,000	565,945	XXX	571,321	0	0	0	0	0	571,321	0	(5,375)	(5,375)	0	XXX	L	
812350	10 6 Sears Holdings Corp Com		07/31/2015	TJM Capital	80,412,000	1,691,106	XXX	1,711,971	0	0	0	0	0	1,711,971	0	(20,866)	(20,866)	0	XXX	L	
90214J	10 1 2U Inc Com		08/14/2015	Merrill Lynch	7,730,000	276,848	XXX	286,165	0	0	0	0	0	286,165	0	(9,316)	(9,316)	0	XXX	L	
9099999	Total Common Stocks - Industrial and Miscellaneous					9,488,493	XXX	9,843,635	3,481,109	(412,657)	0	0	(412,657)	0	9,843,635	0	(355,141)	(355,141)	249,239	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
87267*	10 5 THI Holdings Inc Com		09/29/2015	Capital Distribution		22,633,145	XXX	22,633,145	22,633,145	0	0	0	0	22,633,145	0	0	0	0	0	XXX	K
9199999	Total Common Stocks - Parent, Subsidiaries and Affiliates					22,633,145	XXX	22,633,145	22,633,145	0	0	0	0	22,633,145	0	0	0	0	0	XXX	XXX
9799997	Total Common Stocks - Part 4					32,121,638	XXX	32,476,780	26,114,254	(412,657)	0	0	(412,657)	0	32,476,780	0	(355,141)	(355,141)	249,239	XXX	XXX
9799999	Total Common Stocks					32,121,638	XXX	32,476,780	26,114,254	(412,657)	0	0	(412,657)	0	32,476,780	0	(355,141)	(355,141)	249,239	XXX	XXX
9899999	Total Preferred and Common Stocks					32,121,638	XXX	32,476,780	26,114,254	(412,657)	0	0	(412,657)	0	32,476,780	0	(355,141)	(355,141)	249,239	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					616,376,035	XXX	627,050,605	561,860,125	(7,644,871)	2,378,002	0	(5,266,869)	0	619,779,274	0	(3,403,236)	(3,403,236)	23,203,560	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE05.13

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
Swaps - Hedging Effective - Interest Rate																								
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 532716AM9.....	D 1-1.....	Interest	Merrill Lynch Capital Services GDWTTX03601TB7DW3U69.....	.11/13/2007	.07/15/2017		8,650,000	3M (4.98 USD)			(305,392)	(0)		(658,657)	0				58,294		100 / 99.8093		
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	3M (4.62 USD)			(317,797)	0		(206,019)	(0)				34,852		100 / 99.8093		
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability -- Mutual Surplus Note	Exhibit 7	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86.....	.07/18/2012	.12/15/2024		400,000,000	1M (4.566 USD)			(5,926,040)	0		(10,522,746)					6,113,737		100 / 99.748		
0859999	Total-Swaps-Hedging Effective-Interest Rate.....										0	0	(6,549,229)	0	XXX	(11,387,422)	(0)	0	0	0	6,206,883	XXX	XXX	
0909999	Total-Swaps-Hedging Effective.....										0	0	(6,549,229)	0	XXX	(11,387,422)	(0)	0	0	0	6,206,883	XXX	XXX	
Swaps - Hedging Other - Interest Rate																								
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	1 (3.0042 USD)			(4,097,123)	(15,433,496)		(15,433,496)	(3,243,159)				2,216,729		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	1M (3.516 USD)			(4,622,730)	(17,500,778)		(17,500,778)	(1,580,585)				1,959,755		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	3M (3.53 USD)			(6,597,492)	(25,024,367)		(25,024,367)	(2,220,899)				2,784,915		001.....		
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	UBS AG BFM8T61CT2L1QCCEMIK50.....	.01/27/2010	.01/29/2020		200,000,000	1 (3.7332 USD)			(5,191,699)	(20,638,875)		(20,638,875)	(1,552,087)				2,096,293		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	1 (3.7732 USD)			(3,935,504)	(15,914,349)		(15,914,349)	(1,206,165)				1,586,072		001.....		
0919999	Total-Swaps-Hedging Other-Interest Rate.....										0	0	(24,444,548)	(94,511,866)	XXX	(94,511,866)	(9,802,896)	0	0	0	0	10,643,764	XXX	XXX
0969999	Total-Swaps-Hedging Other.....										0	0	(24,444,548)	(94,511,866)	XXX	(94,511,866)	(9,802,896)	0	0	0	0	10,643,764	XXX	XXX
1159999	Total-Swaps-Interest Rate.....										0	0	(30,993,777)	(94,511,866)	XXX	(105,899,288)	(9,802,896)	0	0	0	0	16,850,647	XXX	XXX
1209999	Total-Swaps.....										0	0	(30,993,777)	(94,511,866)	XXX	(105,899,288)	(9,802,896)	0	0	0	0	16,850,647	XXX	XXX
1399999	Total-Hedging Effective.....										0	0	(6,549,229)	0	XXX	(11,387,422)	(0)	0	0	0	6,206,883	XXX	XXX	
1409999	Total-Hedging Other.....										0	0	(24,444,548)	(94,511,866)	XXX	(94,511,866)	(9,802,896)	0	0	0	0	10,643,764	XXX	XXX
1449999	TOTAL.....										0	0	(30,993,777)	(94,511,866)	XXX	(105,899,288)	(9,802,896)	0	0	0	0	16,850,647	XXX	XXX

QE06

(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	ASSET REPLICATION
008	HEDGES THE CURRENCY RISK OF AN ASSET
009	HEDGES THE CURRENCY RISK OF A LIABILITY
010	HEDGES MANAGED PORTFOLIO CREDIT SPREAD RISK
011	HEDGES THE PORTFOLIO EQUITY RISK

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
0000ESZ5	.....510	.....25,500	S&P 500 Mini Futures Contract.....	Bond Portfolio.....	D 1-1.....	Equity Index	.12/15/2015	CME.....	.09/15/2015	.....1,939.8500	.....1,908.7000	.....872.100	.....	.....	.....	.....	.....(794,325)	.....(794,325)	.....2,346,000	.....1	.....50
0000FVZ5	.....1,800	1,800,000	US CBT 5 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Rate	.12/15/2015	CBT.....	.09/15/2015	.....119.8750	.....120.5156	.....(56,250)	.....	.....	.....	.....	.....1,153,125	.....1,153,125	.....1,620,000	.....1	.....1,000
0000USZ5	.....53	.....53,000	US CBT 30 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Rate	.12/15/2015	CBT.....	.09/15/2015	.....147.9688	.....150.8438	.....(29,813)	.....	.....	.....	.....	.....152,375	.....152,375	.....180,200	.....1	.....1,000
0000VGZ5	.....5,500	.....55,000	EUR0 STX 50 Futures.....	Bond Portfolio.....	BA - 1.....	Currency	.12/15/2015	ERX.....	.09/15/2015	.....3,567.5350	.....3,450.3288	.....3,990.594	.....	.....	.....	.....	.....(6,446,344)	.....(6,446,344)	.....23,752,699	.....1	.....10
0000WNZ5	.....250	.....250,000	US TREASURY ULTRA BOND FUTURE	Bond Portfolio.....	D 1-1.....	Rate	.12/15/2015	CBT.....	.09/15/2015	.....158.3672	.....160.4063	.....(171,875)	.....	.....	.....	.....	.....509,766	.....509,766	.....1,205,200	.....1	.....1,000
12829999. Total-Long Futures-Hedging Other.....												.....4,604,756	.....0	.....0	.....0	.....(5,425,403)	.....(5,425,403)	.....29,104,099	XXX	XXX	
1329999. Total-Long Futures.....												.....4,604,756	.....0	.....0	.....0	.....(5,425,403)	.....(5,425,403)	.....29,104,099	XXX	XXX	
Short Futures																					
Hedging Other																					
0000BPZ5	.....181	.....113,125	Futures - British Pounds.....	Private Equity Portfolio.....	BA - 1.....	Currency	.12/15/2015	CME.....	.09/15/2015	.....154.6000	.....151.1300	.....44,119	.....	.....	.....	.....	.....392,544	.....392,544	.....334,850	.....1	.....625
0000ECZ5	.....1,533	#####	Euro Currency Futures.....	Private Equity Portfolio.....	BA - 1.....	Currency	.12/15/2015	CME.....	.09/15/2015	.....1.1303	.....1.1179	.....1,782,113	.....	.....	.....	.....	.....2,366,569	.....2,366,569	.....5,442,150	.....1	.....125,000
0000JYZ5	.....23	.....28,750	Futures - Japanese Yen.....	Private Equity Portfolio.....	BA - 1.....	Currency	.12/15/2015	CME.....	.09/15/2015	.....83.0400	.....83.4300	.....6,325	.....	.....	.....	.....	.....(11,213)	.....(11,213)	.....69,000	.....1	.....1,250
13429999. Total-Short Futures-Hedging Other.....												.....1,832,556	.....0	.....0	.....0	.....2,747,900	.....2,747,900	.....5,846,000	XXX	XXX	
1389999. Total-Short Futures.....												.....1,832,556	.....0	.....0	.....0	.....2,747,900	.....2,747,900	.....5,846,000	XXX	XXX	
1409999. Total-Hedging Other.....												.....6,437,313	.....0	.....0	.....0	.....(2,677,503)	.....(2,677,503)	.....34,950,099	XXX	XXX	
1449999. TOTAL.....												.....6,437,313	.....0	.....0	.....0	.....(2,677,503)	.....(2,677,503)	.....34,950,099	XXX	XXX	

QE07

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
MORGAN STANLEY		.....25,064,703	.....9,885,396	.....34,950,099
Total Net Cash Deposits.....		.....25,064,703	.....9,885,396	.....34,950,099

(a)	Code	Description of Hedged Risk(s)
	001	REBALANCES PORTFOLIO DURATION

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				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		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	34,950,099		34,950,099	6,695,250	(257,938)	6,437,313	34,950,099	34,950,099
NAIC 1 Designation											
Bank of America Corp..... B4TYDEB6GKMZO031MB27.....	Y.....	Y.....			(25,024,367)	0		(25,024,367)	0	2,784,915	0
Deutsche Bank AG..... 7LTFWZYICNSX8D621K86.....	Y.....	Y.....		0	(15,433,496)	0		(25,956,242)	0	8,330,466	0
Morgan Stanley Capital Services..... I7331LVCZKQKX5T7XV54.....	Y.....	Y.....		0	(33,415,127)	0		(33,621,146)	0	3,580,679	0
UBS AG..... BFM8T61CT2L1QCEMIK50.....	Y.....	Y.....		0	(20,638,875)	0		(20,638,875)	0	2,096,293	0
0299999. Total NAIC 1 Designation.....			0	0	(94,511,866)	0	0	(105,240,631)	0	16,792,353	0
NAIC 2 Designation											
Merrill Lynch Capital Services..... GDWTX036O1TB7DW3U69.....	Y.....	Y.....		0		0		(658,657)	0	58,294	58,294
0399999. Total NAIC 2 Designation.....			0	0	0	0	0	(658,657)	0	58,294	58,294
0999999. Gross Totals.....			0	34,950,099	(94,511,866)	34,950,099	6,695,250	(106,157,225)	6,437,313	51,800,746	35,008,393
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				34,950,099	(94,511,866)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZ0031MB27..	CASH.....	CASH.....	27,448,000		27,448,000		V.....
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	CASH.....	CASH.....	29,089,000		29,089,000		V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	CASH.....	CASH.....	35,744,000		35,744,000		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCCEMIK50..	CASH.....	CASH.....	21,443,000		21,443,000		V.....
CBT Futures.....	529900LN3S50JPU47S06....	CASH.....	CASH.....	23,752,699		23,752,699		I.....
CME Futures.....	1UAUICTO4EQ4DO6ZH473....	CASH.....	CASH.....	3,005,400		3,005,400		I.....
ERX Futures.....	KJNXBSWZVIKEX4NFOL81....	CASH.....	CASH.....	8,192,000		8,192,000		I.....
0199999 Totals.....				148,674,099	.0	148,674,099	XXX	XXX

QE09

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		1FM	524,096	524,096	07/25/2036...
05568Q AB 1	BNC Mortgage Ln Tr RMBS Ser 2007-3 CI A2		1FM	1,459,647	1,476,454	07/25/2037...
14453F AB 5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2		1FM	322,828	327,255	06/25/2036...
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	2,115,119	2,115,119	12/25/2046...
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1FM	685,240	685,240	11/25/2036...
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		5FM	883,707	883,707	09/25/2036...
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	906,104	906,104	05/25/2037...
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			6,896,741	6,917,975	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			6,896,741	6,917,975	XXX
6299999	Total - Residential Mortgage-Backed Securities			6,896,741	6,917,975	XXX
6599999	Subtotal - Bonds			6,896,741	6,917,975	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			54,942,944	54,942,944	10/01/2015...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)			54,942,944	54,942,944	XXX
9999999	Totals			61,839,685	61,860,919	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(1,431,592) Book/Adjusted Carrying Value \$.....(1,463,567)
- Average balance for the year: Fair Value \$.....160,372,394 Book/Adjusted Carrying Value \$.....160,407,425
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....6,034,269 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....883,707 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America.....	Concord, CA.....				1,071,200	1,239,706	1,338,759	XXX
The Bank of New York Mellon.....	New York, NY.....				2,892,819	102,351,693	17,813,018	XXX
Chase.....	Springfield, IL.....				14,422,840	14,865,808	14,260,874	XXX
Chase.....	Columbus, OH.....				(247,164,809)	(240,710,357)	(249,307,903)	XXX
Chase.....	San Antonio, TX.....				(453,348)	419,552	(135,707)	XXX
Corestates Bank.....	Philadelphia, PA.....				4,642,506	6,765,909	44,965	XXX
First Star Bank.....	Cincinnati, OH.....				1,498,136	2,705,513	2,141,898	XXX
First Union.....	Charlotte, NC.....				3,534,058	3,877,477	1,498	XXX
Huntington National Bank.....	Columbus, OH.....				(68,063,093)	(48,747,593)	(40,294,081)	XXX
Key Bank.....	Canton, OH.....				1,032,896	3,412,696	49,075	XXX
National Bank of Detroit.....	Detroit, MI.....				(89,901,552)	(93,556,674)	(86,159,864)	XXX
Nations Bank.....	Raleigh, NC.....				1,098,413	897,731	708,290	XXX
PNC.....	Pittsburgh, PA.....				34,801,205	37,401,756	36,893,999	XXX
Uninvest Bank and Trust Co.....	Souderton, PA.....				1,832,496	1,966,986	573,030	XXX
Wells Fargo Bank.....	Los Angeles, CA.....				(21,010,935)	4,443,560	(17,219,992)	XXX
BNP Paribas USA.....	New York, NY.....				32,146,811	32,398,716	40,409,494	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			474,316	453,582	457,020	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(327,146,041)	(169,813,939)	(278,425,627)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(327,146,041)	(169,813,939)	(278,425,627)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(327,146,041)	(169,813,939)	(278,425,627)	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 & Accrued	8 Amount Received During Year
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NONE

**Supplement A to Sch. T
NONE**

**Supplement A to Sch. T
NONE**

**Supplement A to Sch. T
NONE**



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL						(6)	1	39
2. Alaska.....AK								
3. Arizona.....AZ								
4. Arkansas.....AR								
5. California.....CA								
6. Colorado.....CO					(1,106)			1,028
7. Connecticut.....CT					37			141
8. Delaware.....DE					(13)			72
9. District of Columbia.....DC					(6)			10
10. Florida.....FL					(29)	(127)	1	77
11. Georgia.....GA					5	(9)	1	70
12. Hawaii.....HI								
13. Idaho.....ID								
14. Illinois.....IL					17			66
15. Indiana.....IN					(5)			41
16. Iowa.....IA					(2,879)			2,470
17. Kansas.....KS					(3,607)			3,343
18. Kentucky.....KY								
19. Louisiana.....LA								
20. Maine.....ME								
21. Maryland.....MD					(38)			487
22. Massachusetts.....MA								18
23. Michigan.....MI					8			41
24. Minnesota.....MN								
25. Mississippi.....MS								2
26. Missouri.....MO								
27. Montana.....MT								
28. Nebraska.....NE					(677)			495
29. Nevada.....NV								
30. New Hampshire.....NH					1			1
31. New Jersey.....NJ								
32. New Mexico.....NM								
33. New York.....NY					(216)			164
34. North Carolina.....NC					73			648
35. North Dakota.....ND								
36. Ohio.....OH					211	(1,562)	1	3,791
37. Oklahoma.....OK								
38. Oregon.....OR								
39. Pennsylvania.....PA					160	(2,076)	1	2,708
40. Rhode Island.....RI					(2)			8
41. South Carolina.....SC					(2)			245
42. South Dakota.....SD								
43. Tennessee.....TN								1
44. Texas.....TX								
45. Utah.....UT								
46. Vermont.....VT					8			48
47. Virginia.....VA					68			483
48. Washington.....WA					(930)			1,010
49. West Virginia.....WV					67	(2,904)	1	800
50. Wisconsin.....WI					(3,174)			2,580
51. Wyoming.....WY								
52. American Samoa.....AS								
53. Guam.....GU								
54. Puerto Rico.....PR								
55. US Virgin Islands.....VI								
56. Northern Mariana Islands.....MP								
57. Canada.....CAN								
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(12,029)	(6,684)	6	20,887

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2015

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 Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....21,550	.....20,828	.....

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: \$.....15,135
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: _____