



QUARTERLY STATEMENT

As of March 31, 2016
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	614-249-7111	
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220		
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220	614-249-1545	
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Internet Web Site Address	WWW.NATIONWIDE.COM		
Statutory Statement Contact	CHERYL M. DENNIS	614-249-1545	
	(Name)	(Area Code) (Telephone Number) (Extension)	
	FINRPT@NATIONWIDE.COM	866-315-1430	
	(E-Mail Address)	(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

DAVID ALAN BANO	SR VP-CHIEF CLAIMS OFF	JOHN LAUGHLIN CARTER	SR VP NW RETIREMENT PLANS
THOMAS EDWARD CLARK	SR VP-NW EXCESS & SURPLUS	GARY ANTHONY DOUGLAS	SR VP- NW NATIONAL PARTNERS
HARRY HANSEN HALLOWELL	SR VP - CHIEF INVEST OFF	PATRICIA RUTH HATLER	EXEC VP- CHIEF LEG & GOV OFF
TERRI LYNN HILL	SR VP-PRESIDENT,NW GROWTH SOL	MICHAEL CRAIG KELLER	EXEC VP-CHIEF INFO OFFICER
GALE VERDELL KING	EXEC VP - CHIEF ADMIN OFF	BRAD RAY LIGGETT	SR VP- NW AGRIBUSINESS
MICHAEL WILLIAM MAHAFFEY	SR VP-CHF STGY & RISK OFFC	MICHAEL DEAN MILLER	SR VP-PRESIDENT- NW VENTRS
MARK ANGELO PIZZI	PRES & COO-NW DIRECT & MEM SOL	STEPHEN SCOTT RASMUSSEN	CEO
SANDRA LYNN RICH	SR VP-CHIEF COMPLIANCE OFF	JEFF MILLARD ROMMEL	SR VP-P&C INDEPENDENT DIST
AMY TAYLOR SHORE	SR VP-P&C EXCLUSIVE DISTR	SHELLEY BRAZEAU TEMPLE	SR VP-P&C CUST SER & SAL
MARK RAYMOND THRESHER	EXEC VP - CFO	ANDREW DAWNLY WALKER #	SR VP-PRESIDENT-NW BANK
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	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2016	b. If no:	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

NATIONWIDE MUTUAL INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,476,348,263		12,476,348,263	12,596,064,815
2. Stocks:				
2.1 Preferred stocks.....	178,000		178,000	266,764
2.2 Common stocks.....	8,553,010,592	2,970,960	8,550,039,632	8,605,968,490
3. Mortgage loans on real estate:				
3.1 First liens.....	840,285,058		840,285,058	787,807,406
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	559,069,352		559,069,352	563,850,510
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	34,813,200		34,813,200	35,017,150
4.3 Properties held for sale (less \$.....0 encumbrances).....	42,743,230		42,743,230	41,787,084
5. Cash (\$.....(220,513,173)), cash equivalents (\$.....0) and short-term investments (\$.....439,088,720).....	218,575,547		218,575,547	238,859,967
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	0
8. Other invested assets.....	3,403,860,778	80,101,570	3,323,759,208	3,394,379,858
9. Receivables for securities.....	1,850,491		1,850,491	(1)
10. Securities lending reinvested collateral assets.....	171,254,296		171,254,296	102,529,976
11. Aggregate write-ins for invested assets.....	1,414,844,092	0	1,414,844,092	1,381,449,303
12. Subtotals, cash and invested assets (Lines 1 to 11).....	27,716,832,899	83,072,530	27,633,760,369	27,747,981,322
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	120,240,539	572	120,239,967	132,509,785
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,490,884,431	42,091,797	2,448,792,634	2,333,274,770
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,091,116,393	6,365,396	3,084,750,997	2,974,882,297
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	232,723,213		232,723,213	243,044,563
16.2 Funds held by or deposited with reinsured companies.....	2,265,057		2,265,057	2,131,819
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.....	51,473,949		51,473,949	105,288,593
18.2 Net deferred tax asset.....	2,693,968,963	1,121,676,343	1,572,292,620	1,592,373,894
19. Guaranty funds receivable or on deposit.....	276,577		276,577	576,482
20. Electronic data processing equipment and software.....	500,812,771	372,019,846	128,792,925	122,720,751
21. Furniture and equipment, including health care delivery assets (\$.....0).....	99,577,141	99,577,141	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	281,040,095	132,828	280,907,267	261,590,910
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	582,468,657	191,403,871	391,064,786	407,336,886
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	37,863,680,685	1,916,340,324	35,947,340,361	35,923,712,072
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	37,863,680,685	1,916,340,324	35,947,340,361	35,923,712,072

DETAILS OF WRITE-INS

1101. Corporate owned investment value of life insurance.....	1,268,583,848		1,268,583,848	1,256,776,448
1102. Derivative collateral and receivables.....	130,390,593		130,390,593	118,387,516
1103. Other investment receivables.....	15,869,651		15,869,651	6,285,339
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).....	1,414,844,092	0	1,414,844,092	1,381,449,303
2501. Agent benefit investment value of life insurance and annuity contracts.....	161,167,900		161,167,900	156,639,081
2502. Deposit and prepaid assets.....	43,445,303	43,445,303	0	
2503. Equities and deposits in pools and associations.....	125,924,334		125,924,334	132,674,510
2598. Summary of remaining write-ins for Line 25 from overflow page.....	251,931,120	147,958,568	103,972,552	118,023,295
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	582,468,657	191,403,871	391,064,786	407,336,886

NATIONWIDE MUTUAL INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,564,881,338).....	9,396,235,259	9,197,039,382
2. Reinsurance payable on paid losses and loss adjustment expenses.....	896,154,060	860,679,120
3. Loss adjustment expenses.....	1,887,130,501	1,854,981,060
4. Commissions payable, contingent commissions and other similar charges.....	282,327,627	341,293,409
5. Other expenses (excluding taxes, licenses and fees).....	64,617,687	102,543,544
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	72,150,771	112,810,935
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....1,796,405,944 and including warranty reserves of \$.....11,009,865 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	6,438,386,204	6,297,473,513
10. Advance premium.....	129,200,009	106,447,397
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	12,565,204	12,592,382
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,075,391,534	1,037,919,927
13. Funds held by company under reinsurance treaties.....	710,653	673,728
14. Amounts withheld or retained by company for account of others.....	1,358,253,169	1,619,935,428
15. Remittances and items not allocated.....	197,022,643	193,242,556
16. Provision for reinsurance (including \$.....0 certified).....	15,822,769	15,822,769
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	32,003	36,069
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	174,859,187	199,239,774
20. Derivatives.....	94,519,547	75,570,486
21. Payable for securities.....	22,132,927	491,101
22. Payable for securities lending.....	176,598,629	107,520,435
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,470,193,635	1,471,524,011
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	23,764,304,018	23,607,837,026
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	23,764,304,018	23,607,837,026
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.....	2,191,230,109	2,191,084,892
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	9,991,806,234	10,124,790,154
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).....	12,183,036,343	12,315,875,046
38. Totals (Page 2, Line 28, Col. 3).....	35,947,340,361	35,923,712,072

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	12,246,643	8,692,841
2502. Agent's security fund reserves.....	1,022,811,059	1,025,297,255
2503. Contingent suit liabilities.....	8,013,793	8,387,132
2598. Summary of remaining write-ins for Line 25 from overflow page.....	427,122,140	429,146,783
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,470,193,635	1,471,524,011
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 \$....688,236,345).....	697,446,671	801,375,369	3,047,081,447
1.2 Assumed..... (written \$....4,537,099,178).....	4,348,675,910	3,992,897,310	16,541,399,577
1.3 Ceded..... (written \$....1,148,580,347).....	1,110,118,922	1,064,247,090	4,347,584,513
1.4 Net..... (written \$....4,076,755,176).....	3,936,003,659	3,730,025,589	15,240,896,511
DEDUCTIONS:			
2. Losses incurred (current accident year \$....(1,071,804)):			
2.1 Direct.....	341,627,708	360,434,823	1,558,923,364
2.2 Assumed.....	2,640,720,240	2,282,589,838	10,455,245,552
2.3 Ceded.....	609,776,639	589,379,466	2,639,034,870
2.4 Net.....	2,372,571,309	2,053,645,195	9,375,134,046
3. Loss adjustment expenses incurred.....	379,268,055	358,000,235	1,454,350,435
4. Other underwriting expenses incurred.....	1,314,576,225	1,281,113,101	5,137,713,073
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	4,066,415,589	3,692,758,531	15,967,197,554
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(130,411,930)	37,267,058	(726,301,043)
INVESTMENT INCOME			
9. Net investment income earned.....	106,192,186	105,150,335	800,600,745
10. Net realized capital gains (losses) less capital gains tax of \$....272,063.....	(92,900,692)	(4,230,697)	(132,065,590)
11. Net investment gain (loss) (Lines 9 + 10).....	13,291,494	100,919,638	668,535,155
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....(88,242) amount charged off \$....15,778,064).....	(15,866,306)	(14,343,952)	(60,701,402)
13. Finance and service charges not included in premiums.....	31,243,340	32,350,350	126,451,001
14. Aggregate write-ins for miscellaneous income.....	12,031,307	891,233	35,831,195
15. Total other income (Lines 12 through 14).....	27,408,341	18,897,631	101,580,794
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(89,712,095)	157,084,327	43,814,906
17. Dividends to policyholders.....	3,126,927	2,865,098	13,291,875
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).....	(92,839,022)	154,219,229	30,523,031
19. Federal and foreign income taxes incurred.....	(7,233,495)	(54,242,491)	(153,604,469)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(85,605,527)	208,461,720	184,127,500
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	12,315,875,046	12,137,989,021	12,137,989,021
22. Net income (from Line 20).....	(85,605,527)	208,461,720	184,127,500
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(28,015,813).....	12,633,551	180,314,628	(38,169,203)
25. Change in net unrealized foreign exchange capital gain (loss).....	7,755,949	(19,619,714)	(5,992,807)
26. Change in net deferred income tax.....	56,201,900	(67,899,244)	28,108,517
27. Change in nonadmitted assets.....	(127,555,774)	31,986,809	(83,344,464)
28. Change in provision for reinsurance.....			3,526,097
29. Change in surplus notes.....	145,217	145,217	525,633
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	3,585,981	(2,241,176)	89,104,752
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(132,838,703)	331,148,240	177,886,025
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,183,036,343	12,469,137,261	12,315,875,046

DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in contingent suit liabilities.....	373,339	(2,903,207)	6,109,678
1402. Other miscellaneous income.....	11,657,968	3,794,440	29,721,517
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	12,031,307	891,233	35,831,195
3701. Change in surplus - pension and postretirement benefits net of tax.....	2,546,212	(1,422,881)	30,092,639
3702. Change in surplus - agent security compensation plan.....			63,438,190
3703. Change in surplus - miscellaneous.....	1,039,769	(818,295)	(4,426,077)
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).....	3,585,981	(2,241,176)	89,104,752

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.....	3,913,128,344	3,704,277,199	15,342,533,231
2. Net investment income.....	174,708,517	150,038,207	986,399,154
3. Miscellaneous income.....	2,949,908	6,421,300	128,092,150
4. Total (Lines 1 through 3).....	4,090,786,769	3,860,736,706	16,457,024,535
5. Benefit and loss related payments.....	2,127,579,142	1,964,265,552	8,539,146,483
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,799,293,326	1,718,607,201	6,551,223,518
8. Dividends paid to policyholders.....	3,154,105	2,743,308	11,187,059
9. Federal and foreign income taxes paid (recovered) net of \$..... 4,451,580 tax on capital gains (losses).....	(60,776,076)	(36,125)	(53,282,248)
10. Total (Lines 5 through 9).....	3,869,250,496	3,685,579,936	15,048,274,811
11. Net cash from operations (Line 4 minus Line 10).....	221,536,272	175,156,770	1,408,749,724
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	418,312,516	391,601,464	1,710,634,934
12.2 Stocks.....	104,878,847	38,662,123	96,838,811
12.3 Mortgage loans.....	18,497,708	11,309,870	137,455,509
12.4 Real estate.....			6,609,259
12.5 Other invested assets.....	136,828,234	170,680,825	618,233,172
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	246,049	(209,572)	616,872
12.7 Miscellaneous proceeds.....	51,337,090	110,264,385	87,907,635
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	730,100,444	722,309,095	2,658,296,192
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	252,863,683	402,724,018	2,910,058,992
13.2 Stocks.....	4,002,614	125,223,457	235,394,590
13.3 Mortgage loans.....	66,834,062	14,050,038	265,477,139
13.4 Real estate.....	6,027,310	(415,261)	19,245,944
13.5 Other invested assets.....	182,301,932	206,453,080	698,043,968
13.6 Miscellaneous applications.....	129,670,789	56,996,563	48,634,620
13.7 Total investments acquired (Lines 13.1 to 13.6).....	641,700,390	805,031,895	4,176,855,253
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).....	88,400,054	(82,722,800)	(1,518,559,061)
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.....			(5,163,112)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(330,220,746)	(156,339,906)	(40,325,618)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(330,220,746)	(156,339,906)	(45,488,730)
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).....	(20,284,419)	(63,905,936)	(155,298,066)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	238,859,967	394,158,033	394,158,033
19.2 End of period (Line 18 plus Line 19.1).....	218,575,547	330,252,097	238,859,967

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

20.0001	Exchange of bond investment to bond investment.....	83,959,336		368,432,517
20.0002	Exchange of bond investment to equity investment.....			11,358,570
20.0003	Exchange of equity investment to equity investment.....			64,807,930
20.0004	Capitalized interest on bonds.....	42,814		304,096
20.0005	Capitalized interest on mortgage loans.....	2,099,396		6,522,144
20.0006	Intercompany transfer of securities.....	93,085,387		32,887,820
20.0007	Tax Credit Commitments Liabilities.....	12,918,340		17,822,344
20.0008	Change in accounts receivables for unsettled trades.....			5,227,901
20.0009	Deferred gains.....	1,658,351		964,579

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle’s reserves on an alternative reserving basis from the NAIC’s accounting practices and procedures manual. The prescribed practice decreased the subsidiary’s valuation by \$(102.3) million and \$(70.5) million as of March 31, 2016 and December 31, 2015, respectively, and also reduced the admitted deferred tax assets (DTA) by \$(15.3) million and \$(10.6) million as of March 31, 2016 and December 31, 2015, respectively.

Olentangy Reinsurance, LLC (Olentangy) is a special purpose financial insurance company domiciled in the State of Vermont. The Company has an indirect partial ownership of Olentangy through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Olentangy was granted a permitted practice from the State of Vermont which increased the subsidiary’s valuation by \$61.3 million as of March 31, 2016 and December 31, 2015, and also allowed the Company to admit additional DTA of \$9.2 million as of March 31, 2016 and December 31, 2015.

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

	State of Domicile	2016	2015
<u>Net Income</u>			
(1) Nationwide Mutual Insurance Company state basis (Page 4, Line 20, Columns 1&3)	OH	\$ (85,605,527)	\$ 184,127,500
(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	<u>\$ (85,605,527)</u>	<u>\$ 184,127,500</u>
<u>Surplus</u>			
(5) Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1&2)	OH	\$ 12,183,036,343	\$ 12,315,875,046
(6) State prescribed practices that increase/(decrease) NAIC SAP			
Subsidiary valuation - Eagle	OH	(102,332,238)	(70,528,364)
Subsidiary valuation - Eagle impact on deferred tax asset admittance	OH	(15,349,836)	(10,579,255)
(7) State permitted practices that increase/(decrease) NAIC SAP			
Subsidiary valuation - Olentangy	VT	61,333,945	61,333,945
Subsidiary valuation - Olentangy impact on deferred tax asset admittance	VT	<u>9,200,092</u>	<u>9,200,092</u>
(8) NAIC SAP (5-6-7=8)	OH	<u>\$ 12,230,184,380</u>	<u>\$ 12,326,448,628</u>

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

No significant changes from prior year end.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

NOTES TO THE FINANCIAL STATEMENTS

2. Not applicable.
3. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
009503AD5	\$ 2,215,148	\$ -	\$ 2,215,148	\$ -	1,392,857	Q1 '16
61749TAA2	4,386,499	2,900,244	1,486,255	2,900,244	4,249,680	Q1 '16
35729QAS7	1,265,467	1,215,161	50,306	1,215,161	1,048,197	Q1 '16
Total		\$	3,751,709			

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

\$ (10,465,117)

2. 12 Months or Longer

\$ (37,365,319)

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

1. Less than 12 Months

\$ 683,308,819

2. 12 Months or Longer

\$ 449,240,993

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 of that collateral and of the portion of that collateral that the Company has sold or repledged was \$171,245,750 as of March 31, 2016.
- F. Real Estate
- Subsequent to the quarter end, on April 25, 2016, the Company sold real estate assets at a price of \$54.6 million and recognized a gain on the sale of \$10.5 million. The real estate assets were classified as held for sale as of March 31, 2016 and December 31, 2015. See Note 15 for discussion of the corresponding sale-leaseback transaction.
- G. Low-Income Housing Tax Credits
- No significant changes from prior year end.
- H. Restricted Assets
- No significant changes from prior year end.
- 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 significant changes from prior year end.
- Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**
- No significant changes from prior year end.
- Note 7 - Investment Income**
- No significant changes from prior year end.
- Note 8 - Derivative Instruments**
- No significant changes from prior year end.
- Q06.1

NOTES TO THE FINANCIAL STATEMENTS

Note 9 – Income Taxes

No significant changes from prior year end.

Note 10 – Information concerning parent, subs, and affiliates

A. Nature of Relationships

Effective January 1, 2016, Nationwide Insurance Company of Florida entered into a 100% quota share reinsurance agreement with the Company.

Effective January 1, 2016, Veterinary Pet Insurance Company entered into a 100% quota share reinsurance agreement with Scottsdale Insurance Company. Scottsdale Insurance Company then contributes 100% of this business to the Nationwide Pool though the reinsurance pooling agreement. See Note 26 within the Annual Statement for further discussion of the reinsurance pooling agreement.

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

No significant changes from prior year end.

C-N. No significant changes from prior year end.

Note 11 - Debt

A. All Other Debt

No significant changes from prior year end.

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

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

2. FHLB Capital Stock

a. Aggregate Totals

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

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

b. Membership Stock (Class A and B) Eligible and Not 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
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 25,000,000	\$ 25,000,000	\$ -	\$ -	\$ -	\$ -

3. Not applicable.

4. Not applicable.

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

A. Defined Benefit Plans

1-3. No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Service cost	\$ 38,292,000	\$ 163,218,202	\$ 163,250	\$ 755,149
b. Interest cost	56,902,750	214,798,302	3,007,750	11,936,398
c. Expected return on plan assets	(69,076,000)	(290,300,475)	(2,634,500)	(11,409,221)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	6,432,500	25,467,009	266,250	1,217,469
f. Prior service cost or credit	(4,239,500)	(16,457,323)	1,458,000	5,093,375
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 28,311,750	\$ 96,725,715	\$ 2,260,750	\$ 7,593,170

5-12. No significant changes from prior year end.

13. On February 12, 2016, the Company made a discretionary contribution of \$80.0 million to the NRP. As of this date, the Company does not have a required minimum funding contribution for the NRP and no additional contributions are expected to be made to the NRP in 2016.

14-21. No significant changes from prior year end.

B-I. No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 – Contingencies

No significant changes from prior year end.

Note 15 – Leases

A. Lessee Leasing Arrangements

1-2. No significant changes from prior year end.

3. On April 25, 2016, the Company entered into a sale-leaseback transaction on certain real estate assets. The lease expires on March 24, 2028. The Company expects to pay \$2.6 million on the lease during 2016. The future minimum lease payments in the aggregate and for each of the five succeeding years are as follows:

Year Ending December 31	Sale-leaseback (in millions)
2017	\$ 3.9
2018	4.0
2019	4.1
2020	4.1
2021	4.2
Thereafter	28.8
Total	\$ 49.1

B. Lessor Leasing Arrangements

Not applicable.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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.

NOTES TO THE FINANCIAL STATEMENTS

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

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services or a corporate pricing matrix. 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 March 31, 2016:

	Level 1		Level 2		Level 3		Total	
Assets at Fair Value								
U.S. Government bonds	\$	-	\$	-	\$	-	-	
States, Territories and Possessions		-		-		-	-	
Political subdivisions		-	5,392,097			-	5,392,097	
Special revenues		-		-		-	-	
Hybrid Securities		-		-		-	-	
Credit tenant loans		-		-		-	-	
Industrial & Misc.		-	860,187,441		16,108,776		876,296,217	
Total Bonds	\$	-	\$	865,579,538	\$	16,108,776	\$	881,688,314
Sec Lending		-	4,286,247		-		4,286,247	
Preferred Stocks		-	178,000		-		178,000	
Common Stocks	377,802,749		25,145,063		8,102,389		411,050,201	
Loans held for sale		-		-	7,129,351		7,129,351	
Separate Account Assets		-		-		-	-	
Derivative Assets		-		-		-	-	
Total Assets at Fair Value	\$	377,802,749	\$	895,188,848	\$	31,340,516	\$	1,304,332,113
Liabilities at Fair Value								
Derivatives Liabilities	\$	-	\$	94,519,547	\$	-	\$	94,519,547
Total Liabilities at Fair Value	\$	-	\$	94,519,547	\$	-	\$	94,519,547

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the three months ended March 31, 2016:

	Beginning Balance at 12/31/2015	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 3/31/2016
Assets at Fair Value										
U.S. Government bonds	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-
States, Territories and Possessions	-	-	-	-	-	-	-	-	-	-
Political subdivisions	-	-	-	-	-	-	-	-	-	-
Special revenues	-	-	-	-	-	-	-	-	-	-
Hybrid Securities	-	-	-	-	-	-	-	-	-	-
Credit tenant loans	-	-	-	-	-	-	-	-	-	-
Industrial & Misc.	50,954,919	2,960,416	(37,396,875)	-	(1,889,084)	1,546,320	-	(67,184)	264	16,108,776
Total Bonds	\$50,954,919	\$2,960,416	\$(37,396,875)	\$-	\$(1,889,084)	\$1,546,320	\$-	\$(67,184)	\$264	\$16,108,776
Sec Lending	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	88,764	-	-	27,659	6,855	-	-	(123,278)	-	-
Common Stocks	9,721,040	-	-	556,604	(1,311,444)	-	-	(863,811)	-	8,102,389
Loans held for sale	7,193,327	-	-	-	(28,031)	-	-	(35,945)	-	7,129,351
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets at Fair Value	<u>\$67,958,050</u>	<u>\$2,960,416</u>	<u>\$(37,396,875)</u>	<u>\$584,263</u>	<u>\$(3,221,704)</u>	<u>\$1,546,320</u>	<u>\$-</u>	<u>\$(1,090,218)</u>	<u>\$264</u>	<u>\$31,340,516</u>
Liabilities at Fair Value										
Derivative liabilities	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-
Total liabilities	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>	<u>\$-</u>

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 March 31, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$12,278,734,653	\$11,594,659,949	\$1,695,682,234	\$10,214,939,111	\$368,113,308	\$-
Stocks	8,138,946,625	8,138,989,431	-	(42,806)	8,138,989,431	-
Mortgage loans	855,675,270	833,155,707	-	-	855,675,270	-
Short-term investments	439,088,721	439,088,721	81,637,706	357,451,015	-	-
Derivative assets	-	-	-	-	-	-
Securities lending collateral assets ¹	166,959,503	166,968,049	165,800,798	1,158,705	-	-
Total Assets	<u>\$21,879,404,772</u>	<u>\$21,172,861,857</u>	<u>\$1,943,120,738</u>	<u>\$10,573,506,025</u>	<u>\$9,362,778,009</u>	<u>\$-</u>
Liabilities						
Derivatives Liabilities	\$23,263,745	\$-	\$-	\$23,263,745	\$-	\$-
Total Liabilities	<u>\$23,263,745</u>	<u>\$-</u>	<u>\$-</u>	<u>\$23,263,745</u>	<u>\$-</u>	<u>\$-</u>

1 Includes nonadmitted assets

Note 21 - Other Items

- A. Unusual or Infrequent Items
Not applicable.
- B. Troubled Debt Restructuring for Debtors
Not applicable.
- C. Other Disclosures
No significant changes from prior year end.
- D. Business Interruption Insurance Recoveries
Not applicable.
- E. State Transferable and Non-Transferable Tax Credits
No significant changes from prior year end.
- F. Subprime Mortgage Related Risk Exposure
No significant changes from prior year end.
- G. Insurance-Linked Securities

On February 29, 2016, the Caelus Re 2013-2 catastrophe bond expired according to the terms of the original agreement.

On February 29, 2016, the Company and certain of its affiliates entered into an agreement with Caelus Re IV Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing collateralized, multiyear property catastrophe loss protection through the capital markets. The catastrophe bond, Caelus Re 2016-1, issued as part of this agreement provides reinsurance coverage to the Company and certain of its affiliates for catastrophic events, including hurricanes, winter storms, convective storms, wildfire, meteorite, volcanic eruption, earthquakes and the fires following earthquakes. The catastrophe bond is an indemnity trigger-based bond where the Company recovers losses in excess of specified levels of catastrophic claims. For 2016, the Caelus Re 2016-1 catastrophe bond provides national coverage at 89% of \$337.0 million excess of \$1.915 billion. The coverage is effective March 1, 2016 and expires on February 29, 2020.

As of March 31, 2016 and December 31, 2015, the aggregate maximum proceeds that could be received from the Company's catastrophe bonds were \$620.0 million and \$590.0 million, respectively.

NOTES TO THE FINANCIAL STATEMENTS

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 6, 2016 for the statutory statement issued on May 9, 2016.

There were no material Type I events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 6, 2016 for the statutory statement issued on May 9, 2016.

There were no material Type II events occurring subsequent to the end of the period that merited disclosure in these statements that have not already been reflected as required.

Note 23 Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant changes from prior year end.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

No significant changes from prior year end.

Note 26 – Intercompany Pooling Arrangements

No significant changes from prior year end.

Note 27 - Structured Settlements

No significant changes from prior year end.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – High Deductibles

Not applicable.

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

No significant changes from prior year end.

Note 33 - Asbestos/Environmental Reserves

No significant changes from prior year end.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2011
- 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?
OH

- 6.5

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

Yes ☐ No ☐ N/A ☒
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes ☐ No ☒
- 8.2

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

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☒ No ☐

- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nationwide 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.

NATIONWIDE MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The No-Retaliation Policy has been updated in regards to reporting possible violations of state and federal law or regulation to any governmental agency or entity or making disclosures protected under state or federal whistleblower laws or regulation.

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

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

FINANCIAL

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

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 1,150,828,382

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 [X] No []

14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
8,056,775,843	8,138,989,431
0	0
0	0
1,868,788,063	1,876,176,443
\$ 9,925,563,906	\$ 10,015,165,874
\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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: \$ 171,245,750

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 171,254,296

16.3 Total payable for securities lending reported on the liability page: \$ 176,598,629

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Royal Trust	77 King St., 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

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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, Ohio 43215
152209	Gramercy Funds Management LLC	20 Dayton Avenue, Greenwich, CT. 06830
141037	Ka Fund Advisors, LLC	811 Main Street, 14th Floor, Houston, TX 77002

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

18.2 If no, list exceptions:

NATIONWIDE MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
- 3.2 If yes, give full and complete information thereto:

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

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	10.250	4.922	153,545	6,900	0	160,445	(5,168)	0	0	(5,168)
Total	XXX	XXX	153,545	6,900	0	160,445	(5,168)	0	0	(5,168)

- | | | | |
|-----|---|----------------------------------|--|
| 5.1 | Operating Percentages: | | |
| 5.1 | A&H loss percent | | 69.785% |
| 5.2 | A&H cost containment percent | | 0.000% |
| 5.3 | A&H expense percent excluding cost containment expenses | | 29.544% |
| 6.1 | Do you act as a custodian for health savings accounts? | Yes [☐] | No [☒] |
| 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 [☒] |
| 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
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NONE

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.....	2,928,111	3,437,033	1,912,525	1,315,726	11,202,490	11,469,071
2.	Alaska.....	AK.....L.....	87,780	47,283	308,680	59,843	2,999,037	142,024
3.	Arizona.....	AZ.....L.....	5,696,781	3,273,324	3,130,335	1,737,093	14,389,505	9,338,035
4.	Arkansas.....	AR.....L.....	8,586,668	9,977,247	4,500,142	4,256,181	11,071,417	13,888,631
5.	California.....	CA.....L.....	47,145,004	44,440,139	27,465,805	30,820,510	179,508,514	178,159,210
6.	Colorado.....	CO.....L.....	6,027,374	4,336,924	2,101,165	2,092,045	20,274,627	22,082,780
7.	Connecticut.....	CT.....L.....	15,404,514	17,871,300	10,653,459	14,196,780	52,899,572	66,431,786
8.	Delaware.....	DE.....L.....	19,006,935	22,652,084	12,070,693	13,378,978	56,243,685	58,775,655
9.	District of Columbia.....	DC.....L.....	1,802,240	1,845,812	598,469	873,159	4,363,839	4,099,345
10.	Florida.....	FL.....L.....	5,430,178	4,793,674	5,233,288	3,010,561	47,000,508	48,074,740
11.	Georgia.....	GA.....L.....	30,531,277	23,176,622	23,216,068	9,179,802	56,986,521	34,348,696
12.	Hawaii.....	HI.....L.....	131,809	96,352	17,772	5,996	72,450	57,621
13.	Idaho.....	ID.....L.....	1,570,484	1,480,884	523,535	576,898	3,909,667	5,198,490
14.	Illinois.....	IL.....L.....	3,238,936	4,393,513	1,337,208	2,074,018	16,102,254	15,637,175
15.	Indiana.....	IN.....L.....	10,413,392	10,244,293	6,963,900	5,058,756	21,664,648	19,613,495
16.	Iowa.....	IA.....L.....	10,006,497	9,818,098	4,255,671	5,166,068	39,478,128	46,331,231
17.	Kansas.....	KS.....L.....	4,837,751	6,260,863	2,587,176	2,661,557	23,395,631	24,697,341
18.	Kentucky.....	KY.....L.....	10,058,367	5,043,614	6,284,309	3,346,916	13,421,214	12,024,488
19.	Louisiana.....	LA.....L.....	662,006	655,744	217,734	70,638	1,138,906	912,944
20.	Maine.....	ME.....L.....	607,568	405,974	147,389	371,895	371,922	1,736,340
21.	Maryland.....	MD.....L.....	40,046,910	43,432,531	19,860,654	20,861,450	105,823,043	113,176,520
22.	Massachusetts.....	MA.....L.....	2,639,677	3,541,638	1,925,119	3,303,458	7,870,973	8,830,821
23.	Michigan.....	MI.....L.....	1,253,125	1,292,100	627,086	1,286,440	15,885,501	19,633,559
24.	Minnesota.....	MN.....L.....	2,569,275	2,738,674	1,044,339	2,768,989	14,701,772	11,943,156
25.	Mississippi.....	MS.....L.....	8,127,907	8,737,676	4,925,939	4,306,700	12,664,260	12,545,216
26.	Missouri.....	MO.....L.....	6,381,898	8,124,552	2,780,068	2,885,553	22,262,139	35,024,244
27.	Montana.....	MT.....L.....	840,191	834,925	236,068	666,751	1,848,502	3,122,519
28.	Nebraska.....	NE.....L.....	8,816,059	9,489,407	2,738,997	3,865,811	27,439,553	28,457,954
29.	Nevada.....	NV.....L.....	2,874,084	3,196,558	2,581,693	1,975,305	11,857,987	11,750,593
30.	New Hampshire.....	NH.....L.....	2,746,077	2,594,054	1,448,905	1,192,611	4,422,300	4,315,685
31.	New Jersey.....	NJ.....L.....	2,167,816	2,092,564	5,980,900	3,996,376	76,227,659	71,827,877
32.	New Mexico.....	NM.....L.....	789,433	876,346	968,826	346,214	4,527,770	4,458,208
33.	New York.....	NY.....L.....	27,774,410	30,114,303	15,347,431	16,166,742	100,389,140	105,157,324
34.	North Carolina.....	NC.....L.....	101,128,127	105,789,411	52,952,323	56,304,191	133,512,000	146,748,616
35.	North Dakota.....	ND.....L.....	1,172,743	1,074,783	353,365	447,491	2,838,638	2,785,484
36.	Ohio.....	OH.....L.....	65,411,859	75,877,119	31,389,616	35,938,288	88,929,232	102,111,599
37.	Oklahoma.....	OK.....L.....	562,979	601,713	616,886	303,454	1,475,112	1,395,975
38.	Oregon.....	OR.....L.....	2,942,857	2,588,932	1,944,840	2,011,624	6,011,167	6,016,535
39.	Pennsylvania.....	PA.....L.....	78,046,360	95,748,675	54,641,723	58,977,212	574,324,521	597,526,314
40.	Rhode Island.....	RI.....L.....	10,789,080	11,320,263	7,525,848	7,572,209	22,328,866	24,635,945
41.	South Carolina.....	SC.....L.....	5,608,768	5,931,825	6,467,794	4,607,240	26,635,065	38,241,648
42.	South Dakota.....	SD.....L.....	1,977,315	2,171,112	412,492	533,231	9,447,905	9,702,700
43.	Tennessee.....	TN.....L.....	13,766,262	14,383,539	6,285,663	6,508,078	27,877,029	30,144,966
44.	Texas.....	TX.....L.....	10,008,921	27,519,056	11,896,953	12,593,913	32,296,103	32,766,612
45.	Utah.....	UT.....L.....	1,561,444	1,611,843	1,470,476	1,270,055	5,816,096	5,965,143
46.	Vermont.....	VT.....L.....	3,229,073	3,150,835	1,559,956	1,633,678	4,584,510	4,536,808
47.	Virginia.....	VA.....L.....	60,145,523	66,612,183	34,625,125	35,737,459	122,848,240	141,431,110
48.	Washington.....	WA.....L.....	3,153,999	3,143,951	1,924,388	1,717,385	9,437,554	9,011,644
49.	West Virginia.....	WV.....L.....	29,436,791	32,336,411	13,670,792	16,559,626	38,164,493	45,760,782
50.	Wisconsin.....	WI.....L.....	4,445,903	3,238,814	3,127,657	2,338,867	24,576,096	25,233,495
51.	Wyoming.....	WY.....L.....	3,647,806	3,651,968	1,035,105	1,926,129	6,556,090	7,302,719
52.	American Samoa.....	AS.....N.....						
53.	Guam.....	GU.....N.....						
54.	Puerto Rico.....	PR.....N.....						
55.	US Virgin Islands.....	VI.....L.....					(3)	(3)
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	688,236,344	748,068,538	405,892,350	410,855,950	2,120,073,848	2,234,580,866

DETAILS OF WRITE-INS

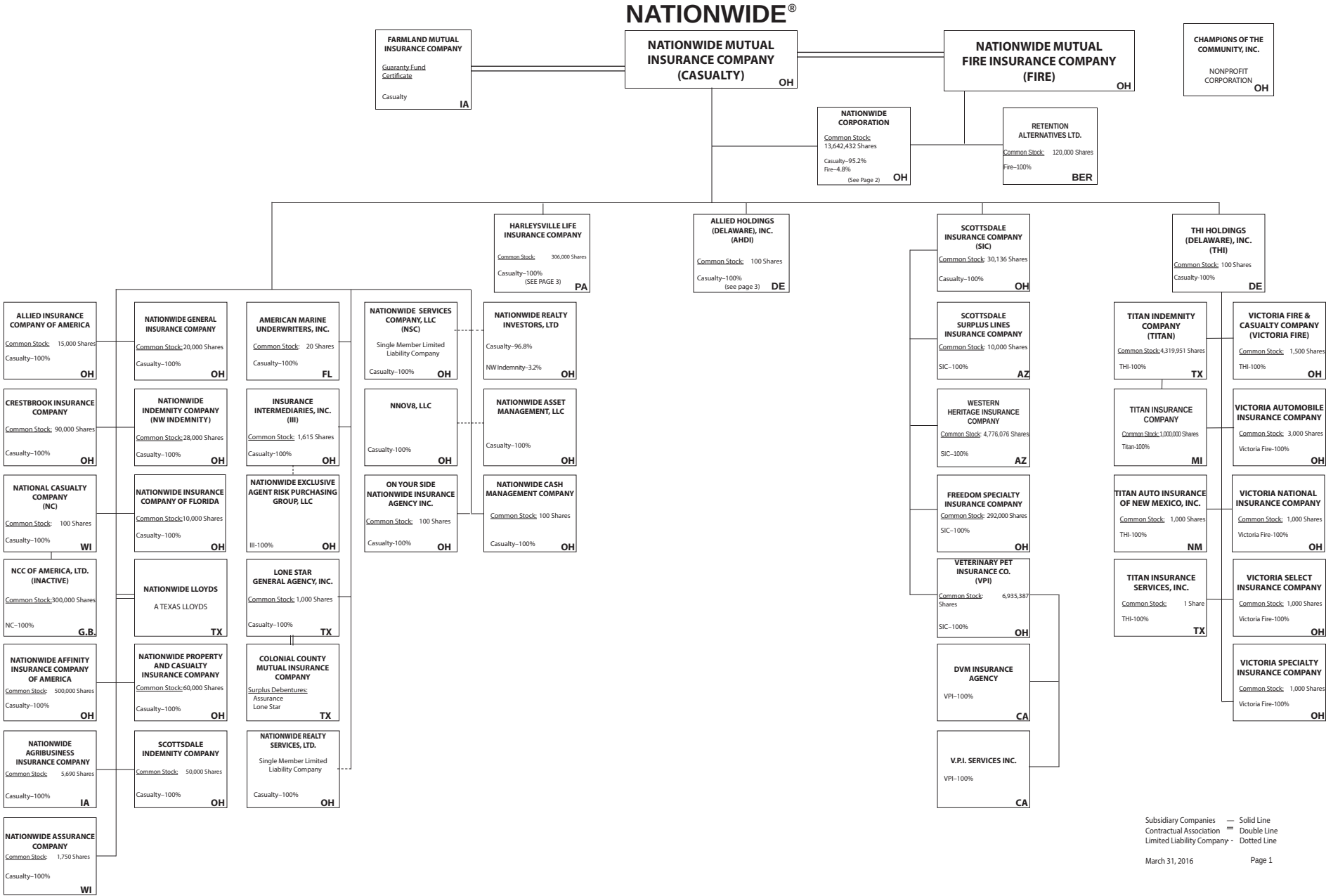
58001.	XXX..						
58002.	XXX..						
58003.	XXX..						
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX..	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX..	0	0	0	0	0	0

(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.

NATIONWIDE MUTUAL INSURANCE COMPANY

Q11



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

(Casualty/Fire subsidiaries)



(Nationwide Corp. subsidiaries)

Q11.1

**NATIONWIDE MUTUAL
INSURANCE COMPANY
(CASUALTY)**



Page 3

(ALLIED/Harleysville subsidiaries)

Q11.2

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	OH	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

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 Public Traded (U.S. or International)	Name 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..	4810074.....		0.....	1000 Yard Street, 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..	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.....		31-1580283..	4960960.....		0.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
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.....		31-1486309..	4890843.....		0.....	75 Rivulon Boulevard, 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..	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..	4903921.....		0.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140...	Nationwide.....		20-4939866..	4903912.....		0.....	880 Third Avenue, 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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....	.....	31-1580283..	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.....	.....	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..	2998688.....	.....	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.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	2.....
.....0	.....	.....	45-4901238..	n/a.....	.....	0.....	Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	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.....	DE.....	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.....	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.....	15821.....	47-4523959..	4890825.....	.....	0.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....	.....	20-5268940..	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.....	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.....	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, Inc.	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.....	.....	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.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....	.....	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.....	.....	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....		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.....
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.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....		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.....	2.....
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.....	2.....
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.....	
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.....	1.....
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.....		20-5976272..	4595910.....		0.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....		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..	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 Brookseidge, 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..	4596912.....		0.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	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.....		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.....	
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....	.....	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.....	.....	81-0936428..	4966663.....	.....	0.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual 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.....	.....	81-1263284..	4960979.....	.....	0.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	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.....	.....	81-1246932..	4958855.....	.....	0.....	NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	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.....	.....	81-1869861..	.....	.....	0.....	NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140...	Nationwide.....	.....	47-4999493..	4902223.....	.....	0.....	NW-Bellevue, 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.....	.....	81-1211881..	4958855.....	.....	0.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	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.....	.....	81-1285433..	4961024.....	.....	0.....	NW-College Park, LLC.....	OH.....	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..	4981134.....	.....	0.....	NWD 250 West, 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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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..	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.....	.....
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.....	.....	81-1232565..	4961042.....	.....	0.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	81-1671648..	4981116.....	.....	0.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), 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..	4902214.....	.....	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.....	.....	81-1603024..	4981086.....	.....	0.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.9

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 Public Traded (U.S. or International)	Name 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.....		81-1619428..	4981107.....		0.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	
0140...	Nationwide.....		81-1861190..			0.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company..	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's, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	
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 Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	1.....
0140...	Nationwide.....		31-0947092..	4590442.....		0.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	1.....
0140...	Nationwide.....		26-0263012..	n/a.....		0.....	Old Track Street Owners Association, Inc.....	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.....	1.....
0140...	Nationwide.....		31-1486309..	4590358.....		0.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	
0140...	Nationwide.....		n/a.....	4564032.....		0.....	Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	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.....	
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.....	2.....
0140...	Nationwide.....		n/a.....	4595278.....		0.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company..	ownership.....		Nationwide Mutual Insurance Company.....	2.....
0140...	Nationwide.....		n/a.....	4595278.....		0.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	2.....
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.....	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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.10

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 Public Traded (U.S. or International)	Name 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.....	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.....
0140...	Nationwide.....	.....	31-1610040..	.....	.....	0.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	1.....
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.....	OH.....	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.....

Asteris	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.....	4,047,909	6,937,561	171.4	105.8
2. Allied lines.....	24,785,560	11,109,022	44.8	30.6
3. Farmowners multiple peril.....	1,392,332	(997,292)	(71.6)	31.3
4. Homeowners multiple peril.....	38,564,240	24,159,024	62.6	45.2
5. Commercial multiple peril.....	78,302,074	23,675,841	30.2	46.1
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	17,425,197	5,620,404	32.3	27.6
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....		(1,850)	0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....	564,153	(1,007)	(0.2)	0.5
13. Group accident and health.....	919,810	733,147	79.7	42.4
14. Credit accident and health.....			0.0	
15. Other accident and health.....	(26,057)	46,335	(177.8)	(914.8)
16. Workers' compensation.....	16,328,793	2,075,544	12.7	69.6
17.1 Other liability-occurrence.....	43,268,579	8,928,971	20.6	18.6
17.2 Other liability-claims made.....	700,008	10,425	1.5	11.5
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....	2,258,512	(163,761)	(7.3)	25.6
18.2 Products liability-claims made.....		(2)	0.0	
19.1. 19.2 Private passenger auto liability.....	234,659,834	132,731,149	56.6	47.7
19.3. 19.4 Commercial auto liability.....	44,681,682	29,016,346	64.9	49.2
21. Auto physical damage.....	181,018,166	95,988,303	53.0	49.0
22. Aircraft (all perils).....			0.0	
23. Fidelity.....	314,276	8,384	2.7	0.4
24. Surety.....	5,248,350	1,214,992	23.1	4.9
26. Burglary and theft.....	710,384	(11,261)	(1.6)	20.6
27. Boiler and machinery.....	2,282,869	547,433	24.0	19.9
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.....	697,446,671	341,627,708	49.0	45.0

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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	3,802,366	3,802,366	3,818,380
2. Allied lines.....	20,926,846	20,926,846	21,973,110
3. Farmowners multiple peril.....	1,717,397	1,717,397	1,585,111
4. Homeowners multiple peril.....	29,328,034	29,328,034	38,910,641
5. Commercial multiple peril.....	77,089,787	77,089,787	87,410,849
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	18,033,803	18,033,803	17,105,569
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....	588,516	588,516	645,384
13. Group accident and health.....	930,555	930,555	2,363,923
14. Credit accident and health.....			
15. Other accident and health.....	(222,399)	(222,399)	8,510
16. Workers' compensation.....	17,081,430	17,081,430	20,798,614
17.1 Other liability-occurrence.....	42,490,238	42,490,238	43,698,119
17.2 Other liability-claims made.....	878,168	878,168	872,529
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	2,308,185	2,308,185	2,588,539
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	236,947,827	236,947,827	252,927,919
19.3 19.4 Commercial auto liability.....	43,281,862	43,281,862	52,271,563
21. Auto physical damage.....	182,619,571	182,619,571	192,442,372
22. Aircraft (all perils).....			
23. Fidelity.....	392,384	392,384	356,104
24. Surety.....	7,123,109	7,123,109	5,397,382
26. Burglary and theft.....	619,491	619,491	744,182
27. Boiler and machinery.....	2,299,175	2,299,175	2,149,737
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.....	688,236,345	688,236,345	748,068,537

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)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 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. 2013 + Prior.....	2,647,333	1,334,463	3,981,796	358,451	12,414	370,865	2,406,237	38,198	1,187,926	3,632,361	117,355	(95,925)	21,430
2. 2014.....	1,460,785	941,851	2,402,636	231,741	14,804	246,545	1,251,203	92,678	801,244	2,145,125	22,159	(33,125)	(10,966)
3. Subtotals 2014 + Prior.....	4,108,118	2,276,314	6,384,432	590,192	27,218	617,410	3,657,440	130,876	1,989,170	5,777,486	139,514	(129,050)	10,464
4. 2015.....	2,349,512	2,318,079	4,667,591	862,912	108,375	971,287	1,870,005	155,153	1,744,656	3,769,814	383,405	(309,895)	73,510
5. Subtotals 2015 + Prior.....	6,457,630	4,594,393	11,052,023	1,453,104	135,593	1,588,697	5,527,445	286,029	3,733,826	9,547,300	522,919	(438,945)	83,974
6. 2016.....	XXX.....	XXX.....	XXX.....	XXX.....	931,797	931,797	XXX.....	646,447	1,089,619	1,736,066	XXX.....	XXX.....	XXX.....
7. Totals.....	6,457,630	4,594,393	11,052,023	1,453,104	1,067,390	2,520,494	5,527,445	932,476	4,823,445	11,283,366	522,919	(438,945)	83,974
8. Prior Year- End's Surplus As Regards Policyholders	12,315,875										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. ....8.1 %	2. ....(9.6)%	3. ....0.8 %
													Col. 13, Line 7 Line 8
													4.0.7 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

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

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

Bar Code:



NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous assets.....	77,021,757	5,811,651	71,210,106	86,189,768
2505. Other assets nonadmitted.....	141,770,258	141,770,258	0	
2506. Recoupment receivables.....	29,790,298		29,790,298	23,999,121
2507. Third party administrator receivable.....	(351,945)		(351,945)	4,638,750
2508. Deductible receivables.....	3,700,752	376,659	3,324,093	3,195,656
2597. Summary of remaining write-ins for Line 25.....	251,931,120	147,958,568	103,972,552	118,023,295

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	883,081	1,906,183
2505. Miscellaneous liabilities.....	126,335,675	130,758,268
2506. Pooling expenses payable.....	202,367,251	226,692,446
2507. Reserve for state escheat payments.....	63,772,303	57,062,617
2508. State surcharge/recoupment payable.....	12,051,330	12,727,269
2509. Accrued interest payable on surplus notes.....	21,712,500	
2597. Summary of remaining write-ins for Line 25.....	427,122,140	429,146,783

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	640,654,745	665,635,789
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	6,027,310	19,245,944
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	(74,287)	(500,931)
5. Deduct amounts received on disposals.....		6,609,259
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	9,981,987	37,116,798
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	636,625,781	640,654,745
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	636,625,781	640,654,745

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	791,201,518	654,937,788
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	60,852,527	242,801,165
2.2 Additional investment made after acquisition.....	5,981,535	20,776,965
3. Capitalized deferred interest and other.....	2,099,396	6,522,144
4. Accrual of discount.....	291,109	2,919,026
5. Unrealized valuation increase (decrease).....	(237,879)	(345,048)
6. Total gain (loss) on disposals.....	1,801,014	1,050,000
7. Deduct amounts received on disposals.....	18,497,708	137,455,509
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	14,988	5,013
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).....	843,476,524	791,201,518
12. Total valuation allowance.....	(3,191,470)	(3,394,116)
13. Subtotal (Line 11 plus Line 12).....	840,285,054	787,807,402
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	840,285,054	787,807,402

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,473,727,781	3,662,445,100
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	60,344,775	358,855,826
2.2 Additional investment made after acquisition.....	109,038,817	357,010,486
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(60,917,788)	(175,317,791)
6. Total gain (loss) on disposals.....	(33,388,097)	(30,349,541)
7. Deduct amounts received on disposals.....	136,828,234	623,461,072
8. Deduct amortization of premium and depreciation.....	15,416,110	68,728,749
9. Total foreign exchange change in book/adjusted carrying value.....	7,299,633	(4,685,799)
10. Deduct current year's other-than-temporary impairment recognized.....		2,040,679
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,403,860,777	3,473,727,781
12. Deduct total nonadmitted amounts.....	80,101,570	79,347,921
13. Statement value at end of current period (Line 11 minus Line 12).....	3,323,759,207	3,394,379,860

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	21,206,214,202	19,883,879,842
2. Cost of bonds and stocks acquired.....	433,953,835	3,639,506,950
3. Accrual of discount.....	6,860,099	32,472,654
4. Unrealized valuation increase (decrease).....	74,543,402	19,539,911
5. Total gain (loss) on disposals.....	(56,893,220)	(10,129,637)
6. Deduct consideration for bonds and stocks disposed of.....	608,809,050	2,269,299,776
7. Deduct amortization of premium.....	12,460,571	48,205,064
8. Total foreign exchange change in book/adjusted carrying value.....	455,828	(1,279,877)
9. Deduct current year's other-than-temporary impairment recognized.....	14,327,670	40,270,801
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	21,029,536,855	21,206,214,202
11. Deduct total nonadmitted amounts.....	2,970,960	3,914,134
12. Statement value at end of current period (Line 10 minus Line 11).....	21,026,565,895	21,202,300,068

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).....	8,486,905,950	230,084,617	286,564,924	(104,571,233)	8,325,854,410			8,486,905,950
2.	NAIC 2 (a).....	2,719,212,581	85,189,708	40,016,547	(72,491,912)	2,691,893,830			2,719,212,581
3.	NAIC 3 (a).....	705,852,297	35,707,250	79,826,648	105,010,232	766,743,131			705,852,297
4.	NAIC 4 (a).....	515,145,534	79,450,150	87,468,416	27,464,144	534,591,412			515,145,534
5.	NAIC 5 (a).....	157,900,639	2,989,810	19,542,039	3,809,847	145,158,257			157,900,639
6.	NAIC 6 (a).....	12,567,590	1,687,066	2,909,023	936,784	12,282,417			12,567,590
7.	Total Bonds.....	12,597,584,591	435,108,601	516,327,597	(39,842,138)	12,476,523,457	0	0	12,597,584,591
PREFERRED STOCK									
8.	NAIC 1.....					0			
9.	NAIC 2.....	178,000				178,000			178,000
10.	NAIC 3.....	88,764		95,619	6,855	0			88,764
11.	NAIC 4.....					0			
12.	NAIC 5.....					0			
13.	NAIC 6.....					0			
14.	Total Preferred Stock.....	266,764	0	95,619	6,855	178,000	0	0	266,764
15.	Total Bonds and Preferred Stock.....	12,597,851,355	435,108,601	516,423,216	(39,835,283)	12,476,701,457	0	0	12,597,851,355

(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 \$.....81,462,511; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	439,088,720	XXX.....	439,088,720	11,264	

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.....	504,125,107	676,533,481
2. Cost of short-term investments acquired.....	6,127,885,314	25,928,514,481
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	6,192,921,701	26,100,922,855
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).....	439,088,720	504,125,107
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	439,088,720	504,125,107

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).....	(75,570,487)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	(18,949,060)
4.	Total gain (loss) on termination recognized.....	
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).....	(94,519,547)
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	(94,519,547)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	29,929,916
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(25,871,461)
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.....	(1,126,071)
3.14	Section 1, Column 18, prior year.....	4,888,793 (6,014,864) (6,014,864)
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.....	(1,126,071)
3.24	Section 1, Column 19, prior year.....	4,888,793 (6,014,864) (6,014,864)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	10,238,570
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	10,238,570 10,238,570
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).....	4,058,455
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	4,058,455

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 Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC 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.....			0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions.....									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions.....									0	0
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	<u>(94,519,547)</u>	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>4,058,455</u>	
3.	Total (Line 1 plus Line 2).....		<u>(90,461,092)</u>
4.	Part D, Section 1, Column 5.....	<u>4,058,455</u>	
5.	Part D, Section 1, Column 6.....	<u>(94,519,547)</u>	
6.	Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7.	Part A, Section 1, Column 16.....	<u>(117,783,292)</u>	
8.	Part B, Section 1, Column 13.....	<u>(1,105,197)</u>	
9.	Total (Line 7 plus Line 8).....		<u>(118,888,489)</u>
10.	Part D, Section 1, Column 8.....	<u>1,737,140</u>	
11.	Part D, Section 1, Column 9.....	<u>(120,625,629)</u>	
12.	Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	<u>16,399,588</u>	
14.	Part B, Section 1, Column 20.....	<u>32,904,904</u>	
15.	Part D, Section 1, Column 11.....	<u>49,304,492</u>	
16.	Total (Line 13 plus Line 14 minus Line 15).....		<u>0</u>

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.....		400,410,000
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		400,410,000
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	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.....	Columbus.....	OH...	01/01/1976....				80,163,427	2,166,743
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft.....	Lewis Center.....	OH...	01/01/1960....				29,563,984	1,324,315
215 N. Front St.....	Columbus.....	OH...	01/01/1998....				16,315,049	416,279
1100 Locust.....	Des Moines.....	IA...	04/30/2001....				84,368,239	377,990
N. Front St., Parking Garage.....	Columbus.....	OH...	01/01/1998....				4,175,519	337,560
4401 Creedmoor.....	Raleigh.....	NC...	01/01/1987....				3,383,672	263,136
355 Maple Ave.....	Harleysville.....	PA...	12/03/2012....				35,708,207	262,142
280 Plaza N High St.....	Columbus.....	OH...	01/01/1996....				18,524,871	201,283
Plaza 3 and Atrium.....	Columbus.....	OH...	01/01/1989....				54,310,091	338,657
1200 Locust.....	Des Moines.....	IA...	12/30/2001....				41,915,189	162,891
1000 Nationwide.....	Harrisburg.....	PA...	01/01/1980....				6,200,892	122,015
Data Center North.....	Lewis Center.....	OH...	06/30/1986....				27,016,424	32,342
1100 Walnut St Garage.....	Des Monies.....	IA...	04/30/2001....				5,640,364	15,457
3300 SW Williston.....	Gainesville.....	FL....	01/01/1979....				6,069,021	13,685
1200 Mulberry.....	Des Moines.....	IA...	06/01/2007....				4,544,979	7,534
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ.....	Scottsdale.....	AZ...	07/31/2007....				19,245,872	134
0199999. Totals.....					0	0	437,145,800	6,042,163
Acquired by Internal Transfer								
151, Hyatt Resort Dr, Rogers Road.....	San Antonio.....	TX...	02/24/2011....				51,085,983	(14,853)
0299999. Totals.....					0	0	51,085,983	(14,853)
0399999. Totals.....					0	0	488,231,783	6,027,310

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expendd for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus.....	OH.	.....		.....153,932		153,932				0					(37,628)	(37,628)		
Plaza 3 and Atrium	Columbus.....	OH.	.....		.....149,969		149,969				0					(36,659)	(36,659)		
0199999. Totals.....					303,901	0	303,901	0	0	0	0	0	0	0	0	(74,287)	(74,287)	0	0
0399999. Totals.....					303,901	0	303,901	0	0	0	0	0	0	0	0	(74,287)	(74,287)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102456.....	ALLEN TOWN.....	PA.....		01/14/2016....	2.930	8,900,000		23,750,000
00-1102482.....	BOCA RATON.....	FL.....		01/12/2016....	2.160	25,000,000		38,025,862
00-1102533.....	ORLANDO.....	FL.....		03/11/2016....	3.150	25,500,000		42,180,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	59,400,000	0	103,955,862
Mortgages in Good Standing - Mezzanine Loans								
99-0000034.....	HOUSTON.....	TX.....		03/17/2016....	10.000		3,822,227	
99-0000036.....	BIRMINGHAM.....	AL.....		03/21/2016....	13.000		2,113,184	
99-0000040.....	SCOTTSDALE.....	AZ.....		01/28/2016....	10.000	0		
99-0000043.....	PEARLAND.....	TX.....		03/04/2016....	12.000	1,452,527	46,124	22,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	1,452,527	5,981,535	22,500,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	60,852,527	5,981,535	126,455,862
3399999. Total Mortgages.....				XXX.....	XXX.....	60,852,527	5,981,535	126,455,862

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1100106.....	WINTERPARK.....	FL.....		01/29/2004....	01/08/2016....	2,424,413		16,079			16,079		2,440,492	3,401,774		961,282	961,282
00-1100107.....	WINTERPARK.....	FL.....		11/24/2004....	01/08/2016....	2,115,776		13,292			13,292		2,129,068	2,968,800		839,732	839,732
00-1101039.....	GREENVILLE.....	SC.....		01/25/2006....	01/28/2016....	10,000,000					0		10,000,000	10,000,000			0
0199999. Total - Mortgages Closed by Repayment.....						14,540,190	0	29,371	0	0	29,371	0	14,569,560	16,370,574	0	1,801,014	1,801,014
Mortgages With Partial Repayments																	
00-1000038.....	VISTA.....	CA.....		08/31/2000....		531,296					0		22,879	22,879			0
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001....		2,154,223					0		84,326	84,326			0
00-1000449.....	EAST MEADOW.....	NY.....		12/29/2000....		3,057,116					0		49,010	49,010			0
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000....		2,906,326					0		31,335	31,335			0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		1,178,193					0		38,977	38,977			0
00-1000791.....	MILWAUKEE.....	WI.....		12/17/2001....		324,888					0		27,009	27,009			0
00-1000804.....	DAVENPORT.....	IA.....		02/14/2002....		1,409,614					0		45,372	45,372			0
00-1000869.....	CINCINNATI.....	OH.....		03/13/2002....		113,089					0		14,503	14,503			0
00-1000926.....	MARIETTA.....	GA.....		12/23/2002....		1,153,184					0		15,798	15,798			0
00-1000949.....	STOW.....	OH.....		05/30/2002....		565,730		(4,530)			(4,530)		14,980	14,980			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		8,166,476					0		59,513	59,513			0
00-1001090.....	MASON.....	OH.....		12/20/2002....		8,901,652		(10,458)			(10,458)		74,963	74,963			0
00-1001164.....	CHESTERFIELD.....	VA.....		11/20/2002....		4,541,296					0		39,947	39,947			0
00-1001203.....	NILES.....	IL.....		12/30/2002....		2,294,126					0		19,640	19,640			0
00-1002016.....	OBTZ.....	OH.....		03/31/2003....		2,791,411					0		18,237	18,237			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....	.....	.....272,571	.....	.....	.....	.....	.....0	.....	.....23,159	23,159	.....	.....	.....0
00-1100934.....	CARMEL.....	IN.....	.....	10/13/2005....	.....	.....897,208	.....	.....37,804	.....	.....	.....37,804	.....	.....61,836	61,836	.....	.....	.....0
00-1100962.....	SAN FRANCISCO.....	CA.....	.....	09/15/2005....	.....	.....1,034,215	.....	.....	.....	.....	.....0	.....	.....11,650	11,650	.....	.....	.....0
00-1101027.....	KING OF PRUSSIA.....	PA.....	.....	11/18/2005....	.....	.....4,409,683	.....	.....	.....	.....	.....0	.....	.....25,255	25,255	.....	.....	.....0
00-1101391.....	JACKSONVILLE.....	FL.....	.....	05/01/2007....	.....	.....7,193,326	.....	.....	.....	.....	.....0	.....	.....35,944	35,944	.....	.....	.....0
00-1101437.....	STAMFORD.....	CT.....	.....	03/01/2007....	.....	.....10,920,520	.....	.....	.....	.....	.....0	.....	.....252,208	252,208	.....	.....	.....0
00-1101520.....	FORT MYERS.....	FL.....	.....	08/09/2007....	.....	.....7,821,570	.....	.....223,935	.....	.....	.....223,935	.....	.....70,390	70,390	.....	.....	.....0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012....	.....	.....4,662,062	.....	.....	.....	.....	.....0	.....	.....152,223	152,223	.....	.....	.....0
00-1101891.....	HOUSTON.....	TX.....	.....	09/06/2012....	.....	.....17,791,309	.....	.....	.....	.....	.....0	.....	.....89,766	89,766	.....	.....	.....0
00-1101917.....	LAS VEGAS.....	NV.....	.....	11/15/2012....	.....	.....10,819,382	.....	.....	.....	.....	.....0	.....	.....46,408	46,408	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013....	.....	.....6,223,991	.....	.....	.....	.....	.....0	.....	.....130,175	130,175	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	.....1,502,233	.....	.....	.....	.....	.....0	.....	.....21,753	21,753	.....	.....	.....0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013....	.....	.....19,054,249	.....	.....	.....	.....	.....0	.....	.....84,315	84,315	.....	.....	.....0
00-1102154.....	BUENA PARK.....	CA.....	.....	05/28/2014....	.....	.....8,737,310	.....	.....	.....	.....	.....0	.....	.....45,124	45,124	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015....	.....	.....6,368,559	.....	.....	.....	.....	.....0	.....	.....40,256	40,256	.....	.....	.....0
00-1102212.....	SCOTTSDALE.....	AZ.....	.....	11/07/2014....	.....	.....4,436,435	.....	.....	.....	.....	.....0	.....	.....29,044	29,044	.....	.....	.....0
00-1102221.....	NEW ALBANY.....	OH.....	.....	07/01/2015....	.....	.....14,853,147	.....	.....	.....	.....	.....0	.....	.....89,292	89,292	.....	.....	.....0
00-1102248.....	ORLANDO.....	FL.....	.....	11/04/2014....	.....	.....23,409,217	.....	.....	.....	.....	.....0	.....	.....151,185	151,185	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	.....4,405,068	.....	.....	.....	.....	.....0	.....	.....95,738	95,738	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	.....4,462,405	.....	.....	.....	.....	.....0	.....	.....56,827	56,827	.....	.....	.....0
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	.....15,457	15,457	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	.....7,500,000	.....	.....	.....	.....	.....0	.....	.....42,641	42,641	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						206,863,080	0	246,750	0	0	246,750	0	2,127,134	2,127,134	0	0	0
0599999. Total Mortgages.....						221,403,270	0	276,120	0	0	276,120	0	16,696,694	18,497,708	0	1,801,014	1,801,014

QE02.1

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	Luxembourg	Alcentra Limited.....		09/17/2015....	2	-	14,332,834		21,895,141	4.460
	GSO Capital Opportunities Fund II LP.....	New York.....	NY...	GSO Capital Opportunities Fund II LP.....		06/30/2011....	2	-	398,588		28,316,920	1.880
	GSO Capital Solutions Fund II LP.....	New York.....	NY...	GSO Capital Solutions Fund II, LP.....		06/06/2013....	3	-	2,488,497		17,327,292	0.500
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE...	Kayne Senior Credit II GP, LLC.....		06/23/2014....	2	-	7,320,624		12,460,416	17.390
	Newstone Capital Partners II, LP.....	Los Angeles.....	CA...	Newstone Capital Partners.....		12/29/2010....	2	-	1,725,000		4,498,748	3.320
	Newstone Capital Partners, LP.....	Los Angeles.....	CA...	Newstone Capital Partners.....		05/31/2007....	2	-	29,001		610,128	1.730
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0	26,294,544	0	85,108,645	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated												
	NW Private Debt, LLC.....	Los Angeles.....	CA...	Kayne Anderson Capital Advisors, L.P.....		01/01/2016....	2	58,089,603			10,512,485	100.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Aff.....								58,089,603	0	0	10,512,485	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	Actera Partners L.P.....	Istanbul.....	Turkey	Actera Group, Ltd.....		08/24/2007....	3	-	13,672		273,916	1.550
	Activa Capital II.....	Paris.....	France	Activa Capital.....		04/23/2007....	3	-	62,432		242,504	1.560
	Advent Central & Eastern Europe IV, LP.....	Boston.....	MA...	Advent International Corp.....		02/19/2008....	3	-	17,894		708,618	0.500
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cayman Islands	Affinity Equity Partners.....		12/15/2006....	3	-	49,284		1,015,776	0.610
	ArcLight Energy Partners V, LP.....	Wilmington.....	DE...	ArcLight Capital Partners LLC.....		09/30/2011....	3	-	2,826,777		4,472,184	0.910
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE...	ArcLight Capital Partners LLC.....		07/02/2015....	3	-	939,917		10,284,710	0.290
	Austin Ventures VII, LP.....	Austin.....	TX...	Austin Ventures.....		12/31/2000....	1	-	60,184		-	1.210
	Bridgepoint Europe III L.P.....	Edinburgh.....	Scotland	Bridgepoint Capital.....		04/27/2005....	3	-	59		2,315,761	0.900
	Bridgepoint Europe IV LP.....	Frankfurt.....	Germany	Bridgepoint Capital.....		11/22/2007....	3	-	60		3,295,683	0.520
	Catalyst Fund V, L.P.....	Toronto.....	Canada	Catalyst Group, LLC.....		08/12/2015....	3	-	1,500,000		27,750,000	2.000
	Catterton Partners VII, L.P.....	Greenwich.....	CT...	Catterton Management Company, LLC.....		09/03/2013....	3	-	58,977		4,960,452	1.120
	CBPE Capital Fund VIII A LP.....	London.....	England	CBPE Capital.....		03/03/2009....	3	-	316,649		670,261	1.230
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH...	Cyprium Investors.....		12/29/2006....	2	-	94,603		2,476,935	10.000
	Cyprium Investors IV.....	Cleveland.....	OH...	Cyprium Investors.....		07/18/2012....	2	-	2,680,585		25,055,173	8.000
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX...	EnCap Investments, L.P.....		12/07/2012....	3	-	738,526		8,903,418	0.510
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX...	EnCap Investments, L.P.....		09/28/2007....	3	-	41,778		1,605,298	1.250
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX...	EnCap Investments, L.P.....		12/08/2011....	3	-	71,061		504,675	1.760
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX...	EnCap Investments, L.P.....		12/15/2010....	3	-	395,594		3,085,843	0.500
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....		03/31/2015....	3	-	567,450		13,394,293	0.230
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....		04/30/2014....	3	-	1,229,312		10,370,849	0.400
	Energy Spectrum Partners V, LP.....	Dallas.....	TX...	Energy Spectrum Partners.....		12/01/2007....	3	-	97,881		1,262,072	2.450
	Energy Spectrum VI, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....		02/28/2011....	3	-	1,783,638		8,020,115	3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....		11/03/2014....	3	-	1,100,461		27,319,287	2.500

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX....	Energy Trust Capital.....	.....	08/30/2013....	3	-	146,540	.....	.....10,640,928	14.100
	Fourth Civen.....	London.....	Engla nd	Cinven.....	.....	02/24/2006....	3	-	217,843	.....	.....3,451,809	0.500
	Global Infrastructure Partners.....	New York.....	NY....	Global Infrastructure Management LLC.....	.....	12/14/2007....	3	-	89,564	.....	.....3,550,809	0.430
	ICG Europe VI.....	St Helier.....	Jersey	Intermediate Capital Managers Limited.....	.....	06/26/2015....	2	-	339,565	.....	.....34,848,197	1.030
	IVF V (Mauritius) Holdings Limited.....	Port Louis.....	Mauri tius	India Value Fund Advisors.....	.....	03/18/2015....	3	-	1,010,064	.....	.....16,052,037	2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA....	Kayne Anderson Capital Advisors, L.P.....	.....	08/31/2010....	2	-	16,292	.....	.....4,234,240	5.000
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	02/25/2016....	3	67,692	- .....	.....	.....7,932,308	1.300
	Lovell Minnick Equity Partners III LP.....	El Segundo.....	CA....	Lovell Minnick Equity Partners, LP.....	.....	09/26/2008....	3	-	119,500	.....	.....1,706,061	6.350
	MBK Partners Fund III, L.P.....	Central.....	Hong Kong	MBK Partners.....	.....	05/17/2013....	3	-	346,328	.....	.....14,675,078	1.120
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	Malay sia	Navis Asia Fund, Ltd.....	.....	02/01/2007....	3	-	68,276	.....	.....0	1.010
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	Caym an Island s	Navis Asia Fund, Ltd.....	.....	01/29/2014....	3	-	3,613,115	.....	.....15,062,500	1.670
	NCT Ventures Fund II LP.....	Wilmington.....	DE....	NCT Ventures.....	.....	06/20/2008....	1	-	217,991	.....	.....1,342,940	9.070
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY....	GoldPoint Partners.....	.....	10/31/2007....	2	-	10,582	.....	.....2,916,672	2.500
	Northstar Seidler Mezzanine Partners II, LP.....	Minneapolis.....	MN....	Northstar Capital, Ltd.....	.....	12/31/2000....	2	-	128	- .....	.....	.....4.170
	One Rock Capital Partners, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	01/30/2014....	3	-	89,407	.....	.....11,322,963	4.710
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH....	Peppertree Capital.....	.....	09/30/2013....	3	-	595,000	.....	.....3,605,000	11.200
	Permira IV.....	New York.....	NY....	Permira.....	.....	07/18/2006....	3	-	59	.....	.....465,598	0.110
	Prudential Capital Partners III, LP.....	Chicago.....	IL.....	Prudential Capital Group.....	.....	10/15/2008....	2	-	125,615	.....	.....1,417,185	1.030
	Silver Lake Partners II, LP.....	Menlo Park.....	CA....	Silver Lake Partners, LLC.....	.....	07/28/2004....	3	-	168,790	.....	.....1,765,792	0.420
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA....	Silver Lake Partners, LLC.....	.....	04/02/2013....	3	-	4,624,469	.....	.....18,945,854	0.310
	Siris Partners III, L.P.....	Wilmington.....	DE....	Siris Capital Group, LLC.....	.....	12/02/2014....	3	-	26,383	.....	.....5,422,020	0.370
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE....	Sorenson Capital Associates III, LP.....	.....	05/31/2014....	3	-	1,022,212	.....	.....24,857,800	10.820
	Stonehenge Opportunity Fund III, LP.....	Columbus.....	OH....	Stonehenge Partners, Inc.....	.....	11/30/2010....	3	-	500,000	.....	.....1,400,000	5.000
	SVB Capital Partners III, L.P.....	Menlo Park.....	CA....	SVB Capital Partners III LLC.....	.....	01/31/2014....	1	-	402,000	.....	.....3,484,000	3.890
	TPG Asia VI, L.P.....	Grand Cayman.....	Caym an Island s	TPG Asia.....	.....	04/07/2014....	3	-	1,013,943	.....	.....14,796,614	0.710
	TPG Partners VII, L.P.....	Fort Worth.....	TX....	TPG GenPar VII, L.P.....	.....	05/27/2015....	3	-	2,955,314	.....	.....36,163,413	0.450
	Trident IV, LP.....	Greenwich.....	CT....	Stone Point Capital LLC.....	.....	05/21/2007....	3	-	844,948	.....	.....3,277,353	1.590
	Trident V, LP.....	Greenwich.....	CT....	Stone Point Capital LLC.....	.....	12/20/2010....	3	-	133,175	.....	.....1,502,891	0.420
	VEPF V Co-Invest 1, L.P.....	Dover.....	DE....	Vista Equity Partners, LLC.....	.....	12/04/2014....	3	-	7,206	- .....	.....	.....7.330
	VEPF V Co-Invest 2, L.P.....	Dover.....	DE....	Vista Equity Partners, LLC.....	.....	02/29/2016....	3	2,186,480	- .....	- .....	.....	.....73.330
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE....	Vista Equity Partners, LLC.....	.....	07/11/2014....	3	-	4,833,049	.....	.....2,503,554	0.390
	Yukon Capital Partners II, LP.....	Wilmington.....	DE....	Yukon Partners.....	.....	11/05/2013....	2	-	1,737,892	.....	.....16,136,594	10.000
	Yukon Capital Partners, LP.....	Wilmington.....	DE....	Yukon Partners.....	.....	06/15/2011....	2	-	98,147	.....	.....9,046,683	16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								2,254,172	40,020,191	0	430,514,716	XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated

NATIONWIDE MUTUAL INSURANCE COMPANY

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
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		10/14/2004....	3		224,866			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	224,866	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	1717 East 9th LLC.....	Cleveland.....	OH...	K & D Group.....		09/10/2013....		-	128,888		405,000	99.000
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD...	AEW Core Property Trust.....		03/31/2015....		-	787,947	-		0.720
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA...	CCP NI Owner LLC.....		07/31/2015....		-	2,828,304		309,531	50.000
	CIM Fund VIII, L.P.....	Los Angeles.....	CA...	CIM Fund VIII, GP, LLC.....		12/31/2014....		-	93,750		15,950,855	1.030
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD...	Crow Holdings Capital Partners, LLC.....		01/14/2008....		-	376,483		2,470,767	4.640
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		05/01/2015....		-	6,505,333		13,569,667	1.330
	Crow Holdings Retail Fund, L.P.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		04/01/2015....		-	3,221,071		11,116,443	5.080
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA...	Fort Mason Center.....		08/15/2014....		-	562		3,644,078	99.000
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL...	Harbert Management Corporation.....		11/26/2013....		-	350,179		3,902,128	4.910
	Mayberry Solar LLC.....	Mount Airy.....	NC...	O2 Energies Inc.....		08/15/2011....		-	263,127	-		99.000
	Prime Property Fund, LLC.....	New York.....	NY...	Morgan Stanley Real Estate Advisor, Inc.....		03/31/2015....		-	641,492	-		0.500
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....		12/02/2014....		-	1,043,113		39,210,080	7.140
	Woodward Landlord LLC.....	Mount Vernon.....	OH...	Woodward Manager LLC.....		12/31/2015....		-	10,417		1,979,086	67.000
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf.....								0	16,250,666	0	92,557,635	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
QE03.2	Nationwide Realty Investors, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		12/31/2000....		-	1,200,000			96.900
	NW REI, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		02/08/2008....		-	8,838,490			100.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil.....								0	10,038,490	0	0	XXX.....
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....			1,242,214		13,822,184	10.000
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia.....								0	1,242,214	0	13,822,184	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Rothschild Special Opportunities Fund LLC.....	Wilmington.....	DE...	Rothschild Asset Management Inc.....		10/01/2015....	13	-	5,950,000			100.000
2999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliat.....								0	5,950,000	0	0	XXX.....
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	KHC New Markets Fund E CDE Leverage Fund LLC.....	Carlsbad.....	CA...	Hunter Chase & Company, LLC.....		02/13/2007....			367			99.990
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	367	0	0	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL...	Alliant GP 82 LLC.....		03/31/2015....		-	3,848,472		13,467,381	50.000
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL....	Alliant GP 84 LLC.....		12/21/2015....		-	1,059,248		9,972,037	15.600
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....		10/30/2014....		-	1,209,260		44,716,477	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....		02/12/2016....	1,000	-			12,877,809	50.000
	OEF Nationwide Fund III LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....		12/16/2014....		-	175,545		3,181,275	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....		04/06/2015....		-	633,932		15,122,942	50.000
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL...	Raymond James Tax Credit Funds, Inc.....		12/08/2014....		-	596,960		18,293,524	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA...	WNC Advisors LLC.....		05/15/2015....		-	1,494,062		204,517	50.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								1,000	9,017,479	0	117,835,961	XXX.....
4499999. Subtotal - Unaffiliated.....								2,255,172	92,825,461	0	739,839,141	XXX.....
4599999. Subtotal - Affiliated.....								58,089,603	16,213,356	0	10,512,485	XXX.....
4699999. Totals.....								60,344,775	109,038,817	0	750,351,626	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Ashmore SICAV Local Currency.....	London.....	Engl and	Distribution.....	04/30/2014	02/18/2016	238,837	7,288,706	.....	.....	.....	....7,288,706	.....	.....7,527,543	- .....	.....	....(7,527,543)	(7,527,543)	.....
	GSO Capital Opportunities Fund II LP.....	New York.....	NY..	Distribution.....	06/30/2011	03/24/2016	2,865,350	- .....	.....	.....	.....	.....0	.....	.....2,865,350	2,865,350	.....	- .....	.....0	.....
	GSO Capital Solutions Fund II LP.....	New York.....	NY..	Distribution.....	06/06/2013	03/21/2016	208,971	- .....	.....	.....	.....	.....0	.....	.....208,971	208,971	.....	- .....	.....0	.....
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014	03/02/2016	687,253	- .....	.....	.....	.....	.....0	.....	.....687,253	687,253	.....	- .....	.....0	.....
	Newstone Capital Partners, LP.....	Los Angeles.....	CA..	Distribution.....	05/31/2007	02/04/2016	43,420	- .....	.....	.....	.....	.....0	.....	.....43,420	43,420	.....	- .....	.....0	.....
	Wellington Emerging Local Currency Fund (CFT Emerging Markets Local Currency)	Boston.....	MA..	Distribution.....	05/02/2011	02/05/2016	46,817,823	11,182,177	.....	.....	.....	....11,182,177	.....	....58,000,000	46,385,381	.....	..(11,614,619)	..(11,614,619)	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							50,861,654	18,470,883	0	0	0	18,470,883	0	69,332,537	50,190,375	0	..(19,142,162)	..(19,142,162)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
	1492 Capital LLC.....	Columbus.....	OH..	Distribution.....	07/23/2008	03/30/2016	42,297,320	.....	.....	.....	.....	.....0	.....	....42,297,320	42,297,320	.....	.....	.....0	.....
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....							42,297,320	0	0	0	0	0	0	42,297,320	42,297,320	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
QE03.3	Actis Global 4 LP.....	London.....	Engl and	Distribution.....	12/15/2011	01/13/2016	178,669	-	-	-	-	0	-	178,669	178,669	-	-	0	-
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cay man Island s	Distribution.....	12/15/2006	01/20/2016	1,881	-	-	-	-	0	-	1,881	1,881	-	-	0	-
	AIF Capital Asia III LP.....	Port-Louis.....	Mau ritius	Distribution.....	12/15/2006	02/16/2016	1,198,448	-	-	-	-	0	-	1,198,448	1,198,448	-	-	0	-
	Apax Europe VII.....	New York.....	NY..	Distribution.....	03/10/2007	03/24/2016	5,467,061	-	-	-	-	0	-	5,467,061	4,991,202	(475,859)	-	(475,859)	-
	Austin Ventures VII, LP.....	Austin.....	TX..	Distribution.....	12/31/2000	01/15/2016	-(60,284)	(60,284)	-	-	-	(60,284)	99	-	-	-	-	0	-
	BCV Investments S.C.A.....	Rome.....	Italy	Distribution.....	01/23/2007	01/14/2016	36,870	-	-	-	-	0	-	36,870	33,411	(3,459)	-	(3,459)	-
	Bridgepoint Europe III L.P.....	Edinburgh.....	Scot land	Distribution.....	04/27/2005	02/19/2016	1,493,203	-	-	-	-	0	-	1,493,203	1,201,381	(291,822)	-	(291,822)	-
	Bridgepoint Europe IV LP.....	Frankfurt.....	Ger man y	Distribution.....	11/22/2007	03/24/2016	776,414	-	-	-	-	0	-	776,414	625,415	(150,999)	-	(150,999)	-
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007	03/24/2016	857,315	-	-	-	-	0	-	857,315	569,498	(287,817)	-	(287,817)	-
	Catalyst Fund V, L.P.....	Toronto.....	Can ada	Distribution.....	08/12/2015	03/16/2016	41,474	-	-	-	-	0	-	41,474	41,474	-	-	0	-
	CBPE Capital Fund VIII A LP.....	London.....	Engl and	Distribution.....	03/03/2009	03/21/2016	444,743	-	-	-	-	0	-	444,743	412,522	(32,221)	-	(32,221)	-
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH..	Distribution.....	12/29/2006	02/26/2016	731,478	-	-	-	-	0	-	731,478	731,478	-	-	0	-
	Cyprium Investors IV.....	Cleveland.....	OH..	Distribution.....	07/18/2012	01/13/2016	84,793	-	-	-	-	0	-	84,793	84,793	-	-	0	-
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX..	Distribution.....	12/07/2012	01/08/2016	1,658,367	-	-	-	-	0	-	1,658,367	1,658,367	-	-	0	-
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX..	Distribution.....	09/28/2007	03/23/2016	208,889	-	-	-	-	0	-	208,889	208,889	-	-	0	-
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX..	Distribution.....	12/15/2010	03/22/2016	204,882	-	-	-	-	0	-	204,882	204,882	-	-	0	-
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX..	Distribution.....	04/30/2014	01/08/2016	342,216	-	-	-	-	0	-	342,216	342,216	-	-	0	-
	Energy Spectrum Partners V, LP.....	Dallas.....	TX..	Distribution.....	12/01/2007	02/25/2016	14,017	-	-	-	-	0	-	14,017	14,017	-	-	0	-
	Energy Spectrum VI, L.P.....	Dallas.....	TX..	Distribution.....	02/28/2011	02/26/2016	146,377	-	-	-	-	0	-	146,377	146,377	-	-	0	-
	Fourth Cinvn.....	London.....	Engl and	Distribution.....	02/24/2006	01/20/2016	10,983,540	-	-	-	-	0	-	10,983,540	9,437,380	(1,546,160)	-	(1,546,160)	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
QE03.5	1717 East 9th LLC.....	Cleveland.....	OH..	Fully Amortized.....	09/10/2013	03/31/2016	49,267	-	(178,155)	.....	.....	.....(178,155)	.....	- .....	- .....	.....	- .....	......0	-
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD..	Distribution.....	03/31/2015	01/28/2016	787,947	- .....	- .....	.....	.....	......0	.....	.....787,947	787,947	.....	- .....	......0	-
	Bay Area Historic 2011 Fund LLC.....	San Francisco.....	CA..	Distribution.....	06/03/2011	01/28/2016	63,826	- .....	- .....	.....	.....	......0	.....	.....63,826	63,826	.....	- .....	......0	-
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL...	Distribution.....	08/01/2007	01/14/2016	517,760	- .....	- .....	.....	.....	......0	.....	.....517,760	517,760	.....	- .....	......0	-
	Bridgepoint Hospitality Holdings LLC.....	Columbus.....	OH..	Distribution.....	12/09/2005	02/11/2016	- .....	- .....	- .....	.....	.....	......0	.....	- .....	- .....	.....	- .....	......0	340,263
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	01/20/2016	-	62	- .....	.....	.....	......62	.....	......62	62	.....	- .....	......0	-
	Court Avenue District Housing Investment Fund, L.L.C.....	Des Monies.....	IA...	Distribution.....	11/26/2008	03/01/2016	-	142,963	- .....	.....	.....	.....142,963	.....	.....142,963	142,963	.....	- .....	......0	-
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD..	Distribution.....	01/14/2008	03/11/2016	1,562,715	- .....	- .....	.....	.....	......0	.....	.....1,562,715	1,562,715	.....	- .....	......0	-
	Exeter Industrial Value Fund III, L.P.....	Plymouth Meeting.....	PA..	Distribution.....	03/27/2014	01/28/2016	14,088	- .....	- .....	.....	.....	......0	.....	.....14,088	14,088	.....	- .....	......0	-
	GEAM Value Add Realty Partners, LP.....	Stamford.....	CT..	Distribution.....	10/06/2006	03/22/2016	2,089,000	12,153,321	- .....	.....	.....	.....12,153,321	.....	.....14,242,321	2,380,108	.....	..(11,862,213)	..(11,862,213)	-
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL..	Distribution.....	11/26/2013	03/10/2016	39,258	- .....	- .....	.....	.....	......0	.....	.....39,258	39,258	.....	- .....	......0	-
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007	03/21/2016	228,455	- .....	- .....	.....	.....	......0	.....	.....228,455	228,455	.....	- .....	......0	-
	Prime Property Fund, LLC.....	New York.....	NY..	Distribution.....	03/31/2015	03/30/2016	641,492	- .....	- .....	.....	.....	......0	.....	.....641,492	641,492	.....	- .....	......0	-
	Stonehenge Investor III LLC.....	Winston-Salem.....	NC..	Fully Amortized.....	08/11/2014	03/31/2016	38,242	-	(38,242)	.....	.....	.....(38,242)	.....	- .....	- .....	.....	- .....	......0	-
	Stuyvestant Hall Master Tenant LLC.....	Delaware.....	OH..	Distribution.....	04/03/2012	02/26/2016	- .....	- .....	- .....	.....	.....	......0	.....	- .....	- .....	.....	- .....	......0	397
	Urban America LP II.....	New York.....	NY..	Distribution.....	01/23/2007	01/12/2016	620,422	- .....	- .....	.....	.....	......0	.....	.....620,422	620,422	.....	- .....	......0	-
	Westport Capital Partners Fund II.....	Westport.....	CT..	Distribution.....	07/17/2008	02/19/2016	1,537,500	- .....	- .....	.....	.....	......0	.....	.....1,537,500	1,537,500	.....	- .....	......0	-
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							8,189,972	12,296,346	(216,397)	0	0	12,079,949	0	20,398,809	8,536,596	0	..(11,862,213)	..(11,862,213)	340,660
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	NWI Emerging Markets Fixed Income Fund, LP.....	Wilmington.....	DE..	Distribution.....	04/30/2013	03/31/2016	.....	.....605,326	.....	.....	.....	.....605,326	.....	.....605,326	.....	.....	.....(605,326)	(605,326)	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							0	605,326	0	0	0	605,326	0	605,326	0	0	(605,326)	(605,326)	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH..	Distribution.....	02/04/2002	01/13/2016	3,760	.....	.....	.....	.....	......0	.....	.....3,760	3,760	.....	.....	......0	.....
2799999. Total - Non-Collateral Loans - Unaffiliated.....							3,760	0	0	0	0	0	0	3,760	3,760	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH..	Fully Amortized.....	02/12/2016	03/31/2016	.....	.....	.....(1,000)	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	......0	.....
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0	0	(1,000)	0	0	(1,000)	0	0	0	0	0	0	0
4499999. Subtotal - Unaffiliated.....							97,183,236	29,878,987	(217,397)	0	0	29,661,590	99	127,034,998	93,646,901	(2,883,934)	(30,504,163)	(33,388,097)	1,054,160
4599999. Subtotal - Affiliated.....							43,181,333	0	0	0	0	0	0	43,181,333	43,181,333	0	0	0	0
4699999. Totals.....							140,364,569	29,878,987	(217,397)	0	0	29,661,590	99	170,216,331	136,828,234	(2,883,934)	(30,504,163)	(33,388,097)	1,054,160

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
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		NAIC Designation or Market Indicator (a)
Bonds - U.S. Government														
742651 DU 3	Private Export Funding Corp Nt 2.250%.....			.....	01/01/2016...	Scottsdale.....			.....	5,036,865	5,000,000	33,125		1FE.....
0599999. Total Bonds - U.S Government.....										5,036,865	5,000,000	33,125		XXX
Bonds - All Other Government														
000000 00 0	Islamic Republic of Pakistan Sr Nt 7.8.....			F.....	01/28/2016...	Direct.....			.....	423,150	525,000	14,011		4FE.....
000000 00 0	Argentina (Republic of) Sr Nt Ser NY 2.....			F.....	02/25/2016...	Direct.....			.....	1,657,390	2,520,000			6*.....
1099999. Total Bonds - All Other Government.....										2,080,540	3,045,000	14,011		XXX
Bonds - U.S. States, Territories and Possessions														
57582N SD 8	Massachusetts St GO Ref Ser D 5.500% 1.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	4,148,840	4,000,000	55,000		1FE.....
646039 KT 3	New Jersey St GO Ref Ser M 5.500% 07/1.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	1,536,690	1,500,000	38,042		1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....										5,685,530	5,500,000	93,042		XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions														
145628 VS 9	Carrollton TX Fmrs Brh ISD GO Preref Sch.....			.....	01/12/2016...	Tax Free Exchange.....			.....	2,106,029	2,095,000	38,496		1FE.....
145628 WD 1	Carrollton TX Fmrs Brh ISD GO Unref Sch.....			.....	01/12/2016...	Tax Free Exchange.....			.....	2,919,353	2,905,000	53,379		1FE.....
153300 PF 9	Central Dauphin PA GO Sch Dist (Prerefund.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	2,009,060	2,000,000	56,250		1FE.....
64966L HM 6	New York NY City GO Preref Ser J-Subser.....			.....	03/21/2016...	Tax Free Exchange.....			.....	10,010	10,000	153		1FE.....
64966L HT 1	New York NY City GO Preref Ser J-Subser.....			.....	03/21/2016...	Tax Free Exchange.....			.....	30,002	30,000	458		1FE.....
667825 RK 1	Northwest TX Indpt Sch Dist GO Sch Bldg.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	3,005,309	2,990,000	56,478		1FE.....
667825 RL 9	Northwest TX Indpt Sch Dist GO Sch Bldg.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	2,065,522	2,055,000	38,817		1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....										12,145,285	12,085,000	244,031		XXX
Bonds - U.S. Special Revenue and Special Assessment														
283822 GZ 1	El Paso TX Wtr & Swr Rev Preref Ref 5.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	654,739	650,000	10,833		1FE.....
283822 HB 3	El Paso TX Wtr & Swr Rev Preref Ref 5.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	725,249	720,000	12,000		1FE.....
283822 HC 1	El Paso TX Wtr & Swr Rev Preref Ref 5.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	760,504	755,000	12,583		1FE.....
283822 HM 9	El Paso TX Wtr & Swr Rev Unref Ref 5.0.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	392,843	390,000	6,500		1FE.....
283822 HP 2	El Paso TX Wtr & Swr Rev Unref Ref 5.0.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	433,135	430,000	7,167		1FE.....
283822 HQ 0	El Paso TX Wtr & Swr Rev Unref Ref 5.0.....			.....	01/01/2016...	NW Insurance Co. of Florida.....			.....	453,281	450,000	7,500		1FE.....
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42.....			.....	01/01/2016...	Scottsdale.....			.....	5,674,149	5,505,344	16,057		1.....
3134G3 X3 9	FHLMC Deb 2.125% 11/21/22.....			.....	01/01/2016...	Scottsdale.....			.....	6,836,235	7,000,000	16,528		1.....
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45.....			.....	01/01/2016...	Scottsdale.....			.....	3,992,704	3,989,242	9,973		1.....
343137 AA 3	Florida St Tpk Rev Preref Dept Transn Se.....			.....	03/29/2016...	Tax Free Exchange.....			.....	2,364,933	2,335,000	28,539		1FE.....
343137 AL 9	Florida St Tpk Rev Unref Dept Transn Ser.....			.....	03/29/2016...	Tax Free Exchange.....			.....	2,699,030	2,665,000	32,572		1FE.....
452024 CL 4	Illinois Mun Elec Agy Supp Rev 5.000%.....			.....	01/01/2016...	Scottsdale.....			.....	1,003,350	1,000,000	20,833		1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....										25,990,152	25,889,586	181,085		XXX
Bonds - Industrial and Miscellaneous														
00183H AA 9	Avenue of Americas CMBS Ser 2015-1177 Cl.....			.....	03/08/2016...	Deutsche Bank Securities.....			.....	8,362,587	8,310,000	6,826		1FM.....
00191D AC 4	ARES CLO Ltd Inc CLO Ser 2012-25A Cl B1.....			.....	03/24/2016...	Raymond James & Assoc Inc.....			.....	4,975,000	5,000,000	28,297		1FE.....
00206R CU 4	AT&T Inc Sr Nt 5.650% 02/15/47.....			.....	01/29/2016...	Barclays Capital.....			.....	1,496,490	1,500,000			2FE.....
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term.....			.....	01/28/2016...	Tax Free Exchange.....			.....	5,960,939	5,966,693			4FE.....
01741R AE 2	Allegheny Technologies Inc Sr Nt 5.950.....				01/01/2016...	Scottsdale.....				442,500	750,000	20,577		4FE.....

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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
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
02209S AD 5	Altria Group Inc Co Gtd Nt 9.700% 11/1				01/01/2016	Scottsdale		1,202,508	1,000,000	13,742	2FE
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26				01/06/2016	Merrill Lynch		6,156,608	6,100,000	29,068	2FE
02361D AP 5	Ameren Illinois Co Sr Nt 3.250% 03/01				01/01/2016	Scottsdale		1,508,673	1,500,000	16,250	1FE
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013				01/01/2016	Scottsdale		1,831,121	1,735,659	39,616	2FE
037833 BS 8	Apple Inc Sr Nt 2.250% 02/23/21				02/16/2016	Morgan/JP/Securities - Bonds		9,992,900	10,000,000		1FE
09062X AB 9	Biogen Inc Sr Nt 6.875% 03/01/18				01/01/2016	Scottsdale		1,095,419	1,000,000	22,917	1FE
10513K AA 2	Branch Banking & Tr Sub Nt 5.625% 09/1				01/01/2016	NW Insurance Co. of Florida		5,149,260	5,000,000	82,813	1FE
124857 AD 5	CBS Corp Co Gtd Nt 5.750% 04/15/20				01/01/2016	Scottsdale		1,109,963	1,000,000	12,139	2FE
12543K AJ 3	Community Health Systems Inc Term Ln A N				02/29/2016	Tax Free Exchange		92,652	93,056		3FE
12543K AL 8	Community Health Systems Inc Term Ln F N				02/29/2016	Tax Free Exchange		428,932	428,932	44	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N				02/29/2016	Tax Free Exchange		12,738	12,738	3	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N				02/29/2016	Tax Free Exchange		23,350	23,437	5	3FE
12593Y BC 6	Comm Mortgage Trust Ser 2016-CR28 Cl ASB				01/27/2016	Deutsche Bank Securities		19,543,745	18,975,000	16,722	1FE
12594E AC 0	CNT Holdings Ill Corp 1st Lien Term Ln N				01/29/2016	Credit Suisse First Boston		24,750,000	25,000,000		4FE
12632B AB 2	CPI International Inc Term Ln Nt 1 4.2				01/07/2016	UBS Warburg London		2,992,386	2,992,386		4FE
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20				01/01/2016	Scottsdale		2,098,884	2,000,000	16,678	2FE
16163Y AC 8	Chase Mortgage Finance Corpora Ser 2016-				03/24/2016	Morgan/JP/Securities - Bonds		7,891,512	8,000,000	25,000	1FE
172967 EV 9	Citigroup Inc Sr Nt 8.500% 05/22/19				01/01/2016	Scottsdale		1,194,237	1,000,000	9,208	2FE
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24				02/18/2016	Goldman Sachs & Company		2,062,600	2,000,000	15,944	2FE
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24				01/01/2016	Scottsdale		2,002,220	2,000,000	5,833	2FE
25468P DK 9	Disney Walt Co Sr Nt 3.000% 02/13/26				01/05/2016	Citigroup		7,968,000	8,000,000		1FE
25746U CB 3	Dominion Resources Inc Sr Nt 3.625% 12				03/09/2016	Merrill Lynch		9,885,400	10,000,000	103,715	2FE
26441C AD 7	Duke Energy Corp Sr Nt 5.050% 09/15/19				01/01/2016	Scottsdale		1,087,797	1,000,000	14,869	2FE
26884T AA 0	ERAC USA Finance Company Sr Nt 5.250%				01/01/2016	Scottsdale		1,413,383	1,290,000	16,931	2FE
277432 AH 3	Eastman Chem Co Sr Nt 5.500% 11/15/19				01/01/2016	Scottsdale		1,089,037	1,000,000	7,028	2FE
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%				01/11/2016	Morgan Stanley & Co Inc		3,043,380	3,000,000	1,750	1FE
29379V AS 2	Enterprise Products Operations Co Gtd Nt				01/01/2016	Scottsdale		1,000,319	1,000,000	13,333	2FE
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25				01/01/2016	Scottsdale		1,458,956	1,500,000	20,000	2FE
32007U BE 8	First Data Corp 1st Len Extended Term Ln				03/29/2016	Tax Free Exchange		14,873,326	15,209,182		4FE
32007U BJ 7	First Data Corp Term Ln C1 Nt 2 3.940%				03/24/2016	Tax Free Exchange		3,630,077	3,630,774		3FE
373334 KF 7	Georgia Pwr Co Sr Nt 2.400% 04/01/21				03/02/2016	Merrill Lynch		8,981,550	9,000,000		1FE
39322G AB 9	Green Plains Processing LLC Term Ln B Nt				03/29/2016	Tax Free Exchange		12,387,997	12,388,477		4FE
39322G AB 9	Green Plains Processing LLC Term Ln B Nt				03/29/2016	Tax Free Exchange		57,308	57,757		4FE
404122 AS 2	HCA Inc Term Ln B6 Nt 1 3.683% 03/08/2				03/18/2016	Tax Free Exchange		6,724,766	6,728,374		3FE
446150 AG 9	Huntington Bancshares Sub Bk Nt 7.000%				01/01/2016	Scottsdale		1,164,464	1,000,000	3,111	2FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T				02/29/2016	Tax Free Exchange		4,977	5,038	17	3FE
44701P AX 2	Huntsman International Inc 2015 Extended				01/13/2016	Goldman Sachs & Company		1,281,256	1,297,475		3FE
44701P AX 2	Huntsman International Inc 2015 Extended				01/13/2016	Goldman Sachs & Company		5,631,244	5,702,525		3FE
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S				03/02/2016	Direct		8,012,607	8,012,607		2AM
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200				01/15/2016	Interest Capitalization		6,736	6,736		5*

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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
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
539830 BH 1	Lockheed Martin Corp Sr Nt	3.550% 01/1		02/12/2016	Various		2,607,800	2,500,000	20,955	2FE
58155Q AD 5	McKesson Corp Sr Nt	4.750% 03/01/21		01/01/2016	Scottsdale		1,080,165	1,000,000	15,833	2FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N			01/29/2016	Tax Free Exchange		33,996	34,117		4FE
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl			01/01/2016	Scottsdale		4,007,124	4,000,000	10,230	1FM
61766L BQ 1	Morgan Stanley BAML Tr CMBS Ser 2016-C28			02/12/2016	Bank of America BISD Dealer		22,659,685	22,000,000	48,224	1FE
637432 NJ 0	National Rural Utilities Coop Sec Nt	2		02/03/2016	RBC Dominion Securities		2,991,810	3,000,000		1FE
651714 BA 4	Newpage Corp New Money TL Nt 1	11.000%		01/28/2016	Barclays Capital		1,539,584	1,539,584		5FE
666807 BA 9	Northrop Grumman Corp Sr Nt	5.050% 08/		01/01/2016	Scottsdale		2,168,970	2,000,000	42,083	2FE
67109B AA 2	OHA Loan Funding LTD CLO Ser 2015-1A Cl		E	01/08/2016	Morgan/JP/Securities - Bonds		676,438	685,000	2,054	1FE
69349L AG 3	PNC Bank NA Sub Bk Nt	2.700% 11/01/22		01/01/2016	Scottsdale		1,458,956	1,500,000	6,750	1FE
694308 HP 5	Pacific Gas & Elec Co Sr Nt	2.950% 03/		02/23/2016	Various		8,983,476	9,000,000		1FE
70069F CH 8	Park Place Securities Inc Ser 2004-MCW1			03/18/2016	Credit Suisse First Boston		4,803,125	5,000,000	5,459	1AM
71270Q EB 8	Peoples United Bank Sr Nt	4.000% 07/15		02/25/2016	Jeffries & Co Inc		1,975,260	2,000,000	10,222	2FE
718172 AA 7	Philip Morris Intl Inc Sr Nt	5.650% 05		01/01/2016	Scottsdale		1,091,026	1,000,000	7,063	1FE
720198 AD 2	Piedmont Operating Partnership Sr Nt	4		01/01/2016	Scottsdale		1,385,575	1,385,000	18,147	2FE
758203 AA 1	Reed Elsevier Plc Deb	6.625% 10/15/23		01/01/2016	Scottsdale		1,166,816	1,000,000	13,986	2FE
761713 AY 2	Reynolds American Inc Sr Nt	4.850% 09/		01/01/2016	Scottsdale		1,603,488	1,500,000	21,421	2FE
771196 BK 7	Roche Hldgs Inc Sr Nt	2.625% 05/15/26		02/22/2016	Citigroup		5,494,722	5,550,000		1FE
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 4			02/29/2016	Tax Free Exchange		14,657,991	14,693,002		3FE
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt			03/31/2016	Tax Free Exchange		405,387	408,265	326	4FE
84756N AD 1	Spectra Energy Partners Nt	4.750% 03/1		01/01/2016	Scottsdale		1,937,354	2,000,000	27,972	2FE
86686B AC 9	Sun Products Corp Term Ln B Nt 2	5.500		02/29/2016	Tax Free Exchange		14,535,543	14,852,250	6,807	4FE
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012			01/01/2016	Scottsdale		2,995,788	3,000,000	6,332	1FM
91324P CU 4	UnitedHealth Group Inc Sr Nt	2.125% 03		02/22/2016	Wells Fargo		7,477,125	7,500,000		1FE
92553P AJ 1	Viacom Inc Sr Nt	3.875% 12/15/21		01/01/2016	Scottsdale		1,769,596	1,800,000	3,100	2FE
92871L AA 4	Vericrest Opportunity Ln Trans Ser 2016			03/22/2016	Bank of America BISD Dealer		8,990,078	9,000,000		1Z
941063 AQ 2	Waste Management Inc Co Gtd Nt	4.600%		01/01/2016	Scottsdale		1,466,872	1,360,000	20,853	2FE
94974B FY 1	Wells Fargo & Co Sr Nt	4.100% 06/03/26		01/01/2016	Scottsdale		2,018,788	2,000,000	6,378	1FE
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			03/15/2016	Deutsche Bank Securities		1,027,930	1,000,000	1,561	1FM
95000C BC 6	Wells Fargo Comm Mtg Tr Ser 2016-NXS5 Cl			02/18/2016	Wells Fargo		18,024,860	17,500,000	41,101	1FE
98389B AS 9	Xcel Energy Inc Sr Nt	2.400% 03/15/21		03/03/2016	Barclays Capital		7,997,760	8,000,000		2FE
008916 AH 1	Agrium Inc Sr Nt	6.750% 01/15/19	I	01/01/2016	Scottsdale		1,115,383	1,000,000	31,125	2FE
73755L AF 4	Potash Corp Saskatchewan Inc Sr Nt	6.5	I	01/01/2016	Scottsdale		1,131,288	1,000,000	8,306	1FE
000000 00 0	Avianca Holdings SA Sr Nt	8.375% 05/10	F	01/21/2016	Direct		236,036	310,000	5,277	4FE
000000 00 0	Digicel Limited Sr Nt	8.250% 09/30/20	F	03/11/2016	Direct		726,750	850,000	32,335	5FE
000000 00 0	Braskem SA Sr Nt	5.750% 04/15/21	F	02/12/2016	Direct		227,438	250,000	4,358	2FE
000000 00 0	Turkiye IS Bankasi AS Sub Nt	5.375% 10	F	03/30/2016	Direct		199,080	200,000		2FE
000000 00 0	Minerva SA Sr Nt	7.750% 01/31/23	F	01/12/2016	Direct		678,705	700,000	24,777	3FE
000000 00 0	Comcel Trust Sr Nt	6.875% 02/06/24	F	03/01/2016	Direct		711,188	800,000	3,934	3FE

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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
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
000000 00 0	Braskem SA Sr Nt	7.125%	07/22/41.....	F.....	01/28/2016....	Direct.....		680,063	885,000	22,240	2FE.....
001749 AL 4	American Money Mgmt Corp CLO Ser 11-9A C.....			R.....	03/31/2016....	Citigroup.....		11,175,000	11,175,000		1FE.....
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....			R.....	03/23/2016....	Interest Capitalization.....		29,676	29,676		6FE.....
03938L AM 6	ArcelorMittal Sr Nt	10.850%	06/01/19.....	R.....	01/01/2016....	Scottsdale.....		937,500	1,000,000	9,042	3FE.....
151290 BU 6	Cemex SAB DE CV Sec Nt	7.750%	04/16/26.....	F.....	03/09/2016....	Direct.....		274,962	275,000		4FE.....
449786 AY 8	Ing Bank NV Sub Nt	5.800%	09/25/23.....	F.....	02/05/2016....	Goldman Sachs & Company.....		3,206,670	3,000,000	65,250	2FE.....
463588 AA 1	IRSA Propiedades Com Sr Nt	8.750%	03/2.....	F.....	03/17/2016....	Direct.....		426,479	432,000		4FE.....
893830 BB 4	Transocean Sedco Forex Inc Co Gtd Nt	6.....		R.....	01/01/2016....	Scottsdale.....		646,250	1,000,000	3,056	3FE.....
902133 AM 9	Tyco Electronics Group Sr Nt	3.500%	02.....	F.....	01/01/2016....	Scottsdale.....		1,527,236	1,500,000	21,583	1FE.....
90351D AB 3	UBS Group Funding Sr Nt	4.125%	09/24/2.....	F.....	02/05/2016....	BNP Paribas Securities.....		988,850	1,000,000	15,583	2FE.....
984245 AM 2	YPF Sociedad Anonima Sr Nt	8.500%	03/2.....	F.....	03/17/2016....	Direct.....		850,000	850,000		5FE.....
G2370Y AB 2	Consolidated Minerals LTD 1st Lien Nt.....			F.....	02/24/2016....	Direct.....		69,540	200,000	4,622	5FE.....
G6710E AL 4	Odebrecht Finance LTD Sr Nt	7.125%	06/.....	F.....	02/18/2016....	Direct.....		362,500	725,000	8,179	3FE.....
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt	0.....		F.....	01/29/2016....	Interest Capitalization.....		6,401	6,401		1FE.....
N9417J AB 7	VTR Finance BV Secured Nt	6.875%	01/15.....	F.....	03/10/2016....	Direct.....		222,165	225,000	2,578	4FE.....
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt	5.700%	01/.....	F.....	02/24/2016....	Direct.....		482,790	550,000	4,180	4FE.....
P32506 AC 4	Credito Real Sab De CV Sr Nt	7.500%	03.....	F.....	02/23/2016....	Direct.....		245,625	250,000	8,490	3FE.....
P8704L AA 6	Sixsigma Networks Mexico Sr Nt	8.250%		F.....	02/24/2016....	Direct.....		218,438	250,000	6,417	4FE.....
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	8.750%	04/0.....	F.....	03/10/2016....	Direct.....		523,950	525,000	20,544	5FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								379,012,855	378,012,141	1,181,169	XXX
8399997. Total Bonds - Part 3.....								429,951,227	429,531,727	1,746,463	XXX
8399999. Total Bonds.....								429,951,227	429,531,727	1,746,463	XXX
Common Stocks - Industrial and Miscellaneous											
226344 20 8	Crestwood Equity Partners LP Com.....			.....	01/06/2016....	Direct.....		1.000	XXX		L.....
55616P 10 4	Macy's Inc Com.....			.....	02/12/2016....	Direct.....		370.000	XXX		L.....
74251V 10 2	Principal Financial Group Com.....			.....	03/09/2016....	Direct.....		10,282.000	XXX		L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								0	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates											
01922# 10 9	Allied Holdings (Delaware) Inc.....			.....	03/31/2016....	Capital Contribution.....		4,000,000	XXX		K.....
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates.....								4,000,000	XXX	0	XXX
Common Stocks - Mutual Funds											
63867N 17 4	Nationwide Dest 2055-INST Cl (Seed).....			.....	03/15/2016....	Direct.....		212.250	2.468	XXX	L.....
63867N 21 6	Nationwide Dest 2055-C (Seed).....			.....	03/15/2016....	Direct.....		0.270	3	XXX	L.....
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....			.....	03/15/2016....	Direct.....		3.840	30	XXX	L.....
63867R 50 6	Nationwide Bd Fd-R (Seed).....			.....	03/31/2016....	Direct.....		0.590	6	XXX	L.....
63867R 61 3	Nationwide Fd-R (Seed).....			.....	03/11/2016....	Direct.....		0.080	2	XXX	L.....
63868B 57 5	Nationwide Highmark Lg Cap Fd Inst (Seed).....			.....	03/11/2016....	Direct.....		1.780	22	XXX	L.....
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed).....			.....	03/31/2016....	Direct.....		8.380	84	XXX	L.....
9299999. Total Common Stocks - Mutual Funds.....								2,615	XXX	0	XXX
9799997. Total Common Stocks - Part 3.....								4,002,615	XXX	0	XXX

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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9799999. Total Common Stocks.....						4,002,615	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....						4,002,615	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						433,953,842	XXX	1,746,463	XXX

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

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				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
Bonds - U.S. Government																								
36202C	4P	5	GNMA Pool #2630	6.500% 08/20/28.....	.	03/01/2016.	Paydown.....		733	733	770	764	.....	.....(31)	.....	.....(31)	.....	.....733	.....	.....	.....0	8	08/20/2028....	1.....
36217D	M5	0	GNMA Pool #190380	7.500% 06/15/17.....	.	03/01/2016.	Paydown.....		96	96	96	96	.....	.....	.....	.....0	.....	.....96	.....	.....	.....0	1	06/15/2017....	1.....
36218C	HY	4	GNMA Pool #218147	8.500% 05/15/17.....	.	03/01/2016.	Paydown.....		768	768	764	764	.....	.....3	.....	.....3	.....	.....768	.....	.....	.....0	11	05/15/2017....	1.....
38377W	WS	9	GNMA REMIC Ser 2011-82 CI LP	3.250% 02.....	.	03/01/2016.	Paydown.....		1,140,957	1,140,957	1,163,420	1,143,478	.....	.....(2,520)	.....	.....(2,520)	.....	.....1,140,957	.....	.....	.....0	5,913	02/20/2037....	1.....
38377X	NE	8	GNMA REMIC Ser 2011-112 CI GN	2.000% 1.....	.	03/01/2016.	Paydown.....		1,906,795	1,906,795	1,899,065	1,903,166	.....	.....3,629	.....	.....3,629	.....	.....1,906,795	.....	.....	.....0	6,140	11/20/2036....	1.....
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB	.....	.	03/01/2016.	Paydown.....		127,866	127,866	125,060	126,413	.....	.....1,453	.....	.....1,453	.....	.....127,866	.....	.....	.....0	1,379	06/15/2024....	1.....
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	.....	.	03/01/2016.	Paydown.....		100,297	100,297	103,089	101,531	.....	.....(1,235)	.....	.....(1,235)	.....	.....100,297	.....	.....	.....0	1,059	09/15/2025....	1.....
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	.....	.	03/01/2016.	Paydown.....		122,165	122,165	121,558	121,663	.....	.....502	.....	.....502	.....	.....122,165	.....	.....	.....0	1,405	06/15/2026....	1.....
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1	.....	.	03/01/2016.	Paydown.....		87,969	87,969	92,367	90,220	.....	.....(2,251)	.....	.....(2,251)	.....	.....87,969	.....	.....	.....0	1,022	06/15/2028....	1.....
912828	ET	3	U S Treasury Inflation Index Nt	2.000%	.	01/15/2016.	Maturity.....		33,520,760	28,000,000	36,162,035	33,596,677	(1,048,854)	(42,623)	.....	.....(1,091,477)	.....	.....32,505,200	.....	.....1,015,560	1,015,560	335,208	01/15/2016....	1.....
912828	KS	8	U S Treasury Nt	2.625% 02/29/16.....	.	02/29/2016.	Maturity.....		30,000	30,000	29,883	29,997	.....	.....3	.....	.....3	.....	.....30,000	.....	.....	.....0	394	02/29/2016....	1.....
0599999. Total Bonds - U.S. Government.....									37,038,406	31,517,646	39,698,107	37,114,769	(1,048,854)	(43,070)	0	(1,091,924)	0	36,022,846	0	1,015,560	1,015,560	352,540	XXX	XXX
Bonds - All Other Government																								
000000	00	0	Provincia de Buenos Aires Sr Nt	9.950%	F	03/31/2016.	Direct.....		720,488	685,000	648,690	651,368	.....	.....1,218	.....	.....1,218	.....	.....652,586	.....	.....67,902	67,902	21,648	06/09/2021....	5FE.....
000000	00	0	Islamic Republic of Pakistan Sr Nt	7.8.....	F	03/30/2016.	Direct.....		181,875	200,000	161,200	.....	.....154	.....	.....154	.....	.....161,354	.....	.....20,521	20,521	7,984	03/31/2036....	4FE.....	
040114	GL	8	Argentina (Republic of) Sr Nt Ser NY	8.....	F	02/25/2016.	Direct.....		2,304,030	1,964,255	1,984,585	1,969,958	.....	.....(225)	.....	.....(225)	.....	.....1,969,733	.....	.....334,297	334,297	.....	12/31/2033....	6*.....
1099999. Total Bonds - All Other Government.....									3,206,393	2,849,255	2,794,475	2,621,326	0	1,147	0	1,147	0	2,783,673	0	422,720	422,720	29,632	XXX	XXX
Bonds - U.S. States, Territories and Possessions																								
419780	4H	1	Hawaii St GO Ser DI	5.000% 03/01/20.....	.	03/01/2016.	Call 100.0000.....		8,000,000	8,000,000	8,522,080	8,010,452	.....	.....(10,452)	.....	.....(10,452)	.....	.....8,000,000	.....	.....	.....0	200,000	03/01/2020....	1FE.....
57582N	SD	8	Massachusetts St GO Ref Ser D	5.500% 1.....	.	01/01/2016.	Basis Adjustment.....		112,441	4,000,000	112,441	.....	.....	.....	.....	.....0	.....	.....112,441	.....	.....	.....0	.....	10/01/2016....	1FE.....
646039	KT	3	New Jersey St GO Ref Ser M	5.500% 07/1.....	.	01/01/2016.	Basis Adjustment.....		24,929	1,500,000	24,929	.....	.....	.....	.....	.....0	.....	.....24,929	.....	.....	.....0	.....	07/15/2016....	1FE.....
709141	3K	9	Pennsylvania St GO Second Ser	5.000% 0.....	.	01/01/2016.	Redemption 100.0000.....		23,620,000	23,620,000	24,924,769	23,620,000	.....	.....	.....	.....0	.....	.....23,620,000	.....	.....	.....0	590,500	01/01/2017....	1FE.....
709141	6E	0	Pennsylvania St GO Second Ser	5.000% 0.....	.	03/01/2016.	Maturity.....		5,000,000	5,000,000	5,522,900	5,010,915	.....	.....(10,915)	.....	.....(10,915)	.....	.....5,000,000	.....	.....	.....0	125,000	03/01/2016....	1FE.....
83710D	SX	7	South Carolina St GO St Univ Infrastruct	.....	.	03/31/2016.	Call 100.0000.....		2,515,000	2,515,000	2,142,755	2,389,539	.....	.....125,461	.....	.....125,461	.....	.....2,515,000	.....	.....	.....0	31,438	11/01/2019....	1FE.....
83710D	SY	5	South Carolina St GO St Univ Infrastruct	.....	.	03/31/2016.	Call 100.0000.....		2,630,000	2,630,000	2,210,725	2,463,668	.....	.....166,332	.....	.....166,332	.....	.....2,630,000	.....	.....	.....0	32,875	11/01/2020....	1FE.....
83710D	TM	0	South Carolina St GO St Univ Rsrch Infra	.....	.	03/31/2016.	Call 100.0000.....		7,820,000	7,820,000	6,709,795	7,521,471	.....	.....298,529	.....	.....298,529	.....	.....7,820,000	.....	.....	.....0	97,750	11/01/2018....	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....									49,722,370	55,085,000	50,170,394	49,016,045	0	568,955	0	568,955	0	49,722,370	0	0	0	1,077,563	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																								
145628	PN	7	Carrollton TX Fmrs Brh ISD GO Ref Sch Bl	.....	.	01/12/2016.	Tax Free Exchange.....		5,025,382	5,000,000	5,193,850	5,026,058	.....	.....(676)	.....	.....(676)	.....	.....5,025,382	.....	.....	.....0	91,875	02/15/2018....	1FE.....
153300	PF	9	Central Dauphin PA GO Sch Dist (Prerefund)	.....	.	02/01/2016.	Call 100.0000.....		2,000,000	2,000,000	2,004,121	.....	.....(4,121)	.....	.....(4,121)	.....	.....2,000,000	.....	.....	.....0	67,500	02/01/2024....	1FE.....	
153300	PF	9	Central Dauphin PA GO Sch Dist (Prerefund)	.....	.	01/01/2016.	Basis Adjustment.....		4,939	2,000,000	4,939	.....	.....	.....	.....	.....0	.....	.....4,939	.....	.....	.....0	.....	02/01/2024....	1FE.....
382604	B7	0	Goose Creek TX Cons ISD GO Preref Ref &	.....	.	02/15/2016.	Call 100.0000.....		7,130,000	7,130,000	7,191,431	7,132,281	.....	.....(2,281)	.....	.....(2,281)	.....	.....7,130,000	.....	.....	.....0	178,250	02/15/2022....	1.....
382604	C3	8	Goose Creek TX Cons ISD GO Unref Ref & S	.....	.	03/29/2016.	Call 100.0000.....		1,350,000	1,350,000	1,354,215	1,350,158	.....	.....(158)	.....	.....(158)	.....	.....1,350,000	.....	.....	.....0	42,000	02/15/2022....	1FE.....
64966L	G5	4	New York NY City GO Preref Ser G	5.000.....	.	02/01/2016.	Call 100.0000.....		30,000	30,000	30,211	30,022	.....	.....(22)	.....	.....(22)	.....	.....30,000	.....	.....	.....0	750	08/01/2017....	1.....
64966L	HG	9	New York NY City GO Preref Ser G	5.000.....	.	02/01/2016.	Call 100.0000.....		30,000	30,000	30,431	30,018	.....	.....(18)	.....	.....(18)	.....	.....30,000	.....	.....	.....0	750	08/01/2021....	1.....

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				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
64966L HU 8	New York NY City GO Unref Ser J-Subser J		03/21/2016		Tax Free Exchange			10,010	10,000	10,117	10,022		(11)		(11)		10,010			0	153	06/01/2018	1FE
64966L JA 0	New York NY City GO Unref Ser J-Subser J		03/21/2016		Tax Free Exchange			30,002	30,000	30,026	30,005		(3)		(3)		30,002			0	458	06/01/2024	1FE
667825 RK 1	Northwest TX Indpt Sch Dist GO Sch Bldg		02/15/2016		Call 100.0000			2,990,000	2,990,000	2,992,531			(2,531)		(2,531)		2,990,000			0	74,750	02/15/2026	1FE
667825 RK 1	Northwest TX Indpt Sch Dist GO Sch Bldg		01/01/2016		Basis Adjustment			12,778	2,990,000	12,778					0		12,778			0		02/15/2026	1FE
667825 RL 9	Northwest TX Indpt Sch Dist GO Sch Bldg		02/15/2016		Call 100.0000			2,055,000	2,055,000	2,056,592			(1,592)		(1,592)		2,055,000			0	51,375	02/15/2027	1FE
667825 RL 9	Northwest TX Indpt Sch Dist GO Sch Bldg		01/01/2016		Basis Adjustment			8,930	2,055,000	8,930					0		8,930			0		02/15/2027	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions								20,677,041	27,670,000	20,920,172	13,608,564	0	(11,413)	0	(11,413)	0	20,677,041	0	0	0	507,861	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

14329N BD 5	Carmel IN Redev Auth Rev LBASS Lease Ren		02/01/2016		Call 100.0000			2,700,000	2,700,000	2,744,874	2,700,464		(464)		(464)		2,700,000			0	67,500	02/01/2028	1FE
14329N BE 3	Carmel IN Redev Auth Rev LBASS Lease Ren		02/01/2016		Call 100.0000			8,410,000	8,410,000	8,536,318	8,411,305		(1,305)		(1,305)		8,410,000			0	210,250	02/01/2029	1FE
270618 AZ 4	East Baton Rouge LA Swr Rev Comm Ref Ser		02/01/2016		Call 100.0000			7,260,000	7,260,000	7,605,213	7,263,706		(3,706)		(3,706)		7,260,000			0	181,500	02/01/2024	1FE
283822 GZ 1	El Paso TX Wtr & Swr Rev Preref Ref 5		03/01/2016		Call 100.0000			650,000	650,000	650,929			(929)		(929)		650,000			0	16,250	03/01/2021	1FE
283822 GZ 1	El Paso TX Wtr & Swr Rev Preref Ref 5		01/01/2016		Basis Adjustment			3,810	650,000	3,810					0		3,810			0		03/01/2021	1FE
283822 HB 3	El Paso TX Wtr & Swr Rev Preref Ref 5		03/01/2016		Call 100.0000			720,000	720,000	720,955			(955)		(955)		720,000			0	18,000	03/01/2023	1FE
283822 HB 3	El Paso TX Wtr & Swr Rev Preref Ref 5		01/01/2016		Basis Adjustment			4,294	720,000	4,294					0		4,294			0		03/01/2023	1FE
283822 HC 1	El Paso TX Wtr & Swr Rev Preref Ref 5		03/01/2016		Call 100.0000			755,000	755,000	755,969			(969)		(969)		755,000			0	18,875	03/01/2024	1FE
283822 HC 1	El Paso TX Wtr & Swr Rev Preref Ref 5		01/01/2016		Basis Adjustment			4,535	755,000	4,535					0		4,535			0		03/01/2024	1FE
283822 HM 9	El Paso TX Wtr & Swr Rev Unref Ref 5.0		03/01/2016		Call 100.0000			390,000	390,000	390,331			(331)		(331)		390,000			0	9,750	03/01/2021	1FE
283822 HM 9	El Paso TX Wtr & Swr Rev Unref Ref 5.0		01/01/2016		Basis Adjustment			2,512	390,000	2,512					0		2,512			0		03/01/2021	1FE
283822 HP 2	El Paso TX Wtr & Swr Rev Unref Ref 5.0		03/01/2016		Call 100.0000			430,000	430,000	430,307			(307)		(307)		430,000			0	10,750	03/01/2023	1FE
283822 HP 2	El Paso TX Wtr & Swr Rev Unref Ref 5.0		01/01/2016		Basis Adjustment			2,827	430,000	2,827					0		2,827			0		03/01/2023	1FE
283822 HQ 0	El Paso TX Wtr & Swr Rev Unref Ref 5.0		03/01/2016		Call 100.0000			450,000	450,000	450,296			(296)		(296)		450,000			0	11,250	03/01/2024	1FE
283822 HQ 0	El Paso TX Wtr & Swr Rev Unref Ref 5.0		01/01/2016		Basis Adjustment			2,985	450,000	2,985					0		2,985			0		03/01/2024	1FE
3128F2 EB 7	FHLMC Gold PC Pool #D62830 7.000% 08/1		03/01/2016		Paydown			441	441	430	433		8		8		441			0	5	08/15/2025	1
3128F2 FX 8	FHLMC Gold PC Pool #D62882 7.000% 08/1		03/01/2016		Paydown			922	922	898	905		17		17		922			0	11	08/15/2025	1
3128NE A5 9	FHLMC Pool #1A0028 2.992% 10/25/35		03/01/2016		Paydown			5,206	5,206	5,255	5,247		(41)		(41)		5,206			0	26	10/25/2035	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		03/15/2016		Paydown			8,078	8,078	8,184	8,102		(24)		(24)		8,078			0	105	05/15/2021	1
312905 E4 0	FHLMC REMIC Ser 1085 CI G 8.500% 05/15		03/01/2016		Paydown			2,380	2,380	2,366	2,368		12		12		2,380			0	30	05/15/2021	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		03/01/2016		Paydown			20,166	20,166	21,278	20,821		(655)		(655)		20,166			0	342	05/15/2021	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2016		Paydown			1,875	1,875	1,805	1,852		23		23		1,875			0	26	08/15/2021	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2016		Paydown			7,334	7,334	7,523	7,425		(91)		(91)		7,334			0	84	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2016		Paydown			57,236	57,236	58,876	58,024		(788)		(788)		57,236			0	572	05/15/2023	1
31292G PB 6	FHLMC Gold PC Pool #C00418 7.000% 08/1		03/01/2016		Paydown			236	236	230	231		5		5		236			0	3	08/15/2025	1
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41		03/01/2016		Paydown			1,446,778	1,446,778	1,503,735	1,501,941		(55,163)		(55,163)		1,446,778			0	8,601	11/15/2041	1
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42		03/01/2016		Paydown			647,774	647,774	673,181	672,198		(24,424)		(24,424)		647,774			0	3,648	01/15/2042	1

QE05.1

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
3132GR AS 0	FGLMC Pool #Q06017	3.500%	02/15/42.....	.	03/01/2016.	Paydown.....		210,307	210,307	218,572	218,266		(7,959)		(7,959)		210,307			.0	1,079	02/15/2042....	1.....
3132GR ZW 4	FGLMC Pool #Q06757	3.500%	03/15/42.....	.	03/01/2016.	Paydown.....		51,361	51,361	52,936			(1,575)		(1,575)		51,361			.0	300	03/15/2042....	1.....
3132GT GV 3	FHLMC Pool #Q08012	3.500%	04/15/42.....	.	03/01/2016.	Paydown.....		658,681	658,681	684,467	683,352		(24,671)		(24,671)		658,681			.0	3,334	04/15/2042....	1.....
31335G EC 5	FHLMC Gold PC Pool #C80131	6.000%	03/1.....	.	03/01/2016.	Paydown.....		18,390	18,390	17,968	18,103		.287		.287		18,390			.0	260	03/15/2024....	1.....
31339D KD 9	FHLMC REMIC Ser 2415 CE	5.500%	02/15/1.....	.	03/01/2016.	Paydown.....		64,452	64,452	66,547	64,524		(72)		(72)		64,452			.0	580	02/15/2017....	1.....
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	6.250%	12/15/2.....	.	03/01/2016.	Paydown.....		34,424	34,424	36,165	35,108		(684)		(684)		34,424			.0	341	12/15/2023....	1.....
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	6.750%	02/15/24.....	.	03/01/2016.	Paydown.....		56,909	56,909	58,879	57,813		(904)		(904)		56,909			.0	587	02/15/2024....	1.....
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	6.500%	02/15/24.....	.	03/01/2016.	Paydown.....		69,489	69,489	69,925	69,563		(73)		(73)		69,489			.0	657	02/15/2024....	1.....
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	6.500%	04/15/26.....	.	03/01/2016.	Paydown.....		19,977	19,977	20,595	20,290		(313)		(313)		19,977			.0	227	04/15/2026....	1.....
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	7.000%	06/17/2.....	.	03/01/2016.	Paydown.....		6,815	6,815	7,034	6,903		(88)		(88)		6,815			.0	80	06/17/2027....	1.....
3133TC 6P 8	FHLMC Structured Ser 2008 M	7.000%	11/.....	.	03/01/2016.	Paydown.....		53,743	53,743	55,802	54,946		(1,203)		(1,203)		53,743			.0	722	11/20/2027....	1.....
3133TH RV 1	FHLMC REMIC Ser 2120 CI PC	6.000%	01/1.....	.	03/01/2016.	Paydown.....		213,025	213,025	212,390	212,440		.585		.585		213,025			.0	2,051	01/15/2019....	1.....
31340Y GR 4	FHLMC REMIC Ser 22-C	9.500%	04/15/20.....	.	03/15/2016.	Paydown.....		2,802	2,802	2,904	2,801		.1		.1		2,802			.0	47	04/15/2020....	1.....
31342A P4 5	FHLMC Pool #780443	2.259%	03/25/33.....	.	03/01/2016.	Paydown.....		37,400	37,400	37,362	37,320		.80		.80		37,400			.0	101	03/25/2033....	1.....
3134G3 X3 9	FHLMC Deb	2.125%	11/21/22.....	.	01/01/2016.	Basis Adjustment.....		182,312	7,000,000	182,312					.0		182,312			.0		11/21/2022....	1.....
31356B CJ 7	FHLMC Gold PC Pool #D49973	6.000%	03/1.....	.	03/01/2016.	Paydown.....		1,334	1,334	1,194	1,238		.95		.95		1,334			.0	13	03/15/2024....	1.....
31358E MW 9	FNMA REMIC Ser 1990-64Z	10.000%	06/25/2.....	.	03/01/2016.	Paydown.....		7,017	7,017	7,876	7,366		(349)		(349)		7,017			.0	117	06/25/2020....	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B	9.000%	07/25/2.....	.	03/01/2016.	Paydown.....		5,351	5,351	5,224	5,294		.57		.57		5,351			.0	90	07/25/2020....	1.....
31358E XG 2	FNMA REMIC Ser 1990-83A	9.250%	07/25/2.....	.	03/01/2016.	Paydown.....		3,243	3,243	3,232	3,225		.18		.18		3,243			.0	50	07/25/2020....	1.....
31358G PP 6	FNMA REMIC Ser 1991-39J	9.000%	05/25/2.....	.	03/01/2016.	Paydown.....		3,747	3,747	4,032	3,841		(94)		(94)		3,747			.0	56	05/25/2021....	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G	8.600%	06/25/2.....	.	03/01/2016.	Paydown.....		2,925	2,925	2,872	2,897		.27		.27		2,925			.0	33	06/25/2021....	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2.....	.	03/01/2016.	Paydown.....		2,731	2,731	2,624	2,693		.38		.38		2,731			.0	29	07/25/2021....	1.....
31358H XU 4	FNMA REMIC Ser 1991-92Z	8.500%	07/25/2.....	.	03/01/2016.	Paydown.....		7,515	7,515	7,830	7,589		(74)		(74)		7,515			.0	103	07/25/2021....	1.....
31358M P4 0	FNMA REMIC Ser 1992-71X	8.250%	05/25/2.....	.	03/01/2016.	Paydown.....		6,168	6,168	6,416	6,236		(69)		(69)		6,168			.0	86	05/25/2022....	1.....
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L	7.000%	04/.....	.	03/01/2016.	Paydown.....		6,980	6,980	6,861	6,875		.105		.105		6,980			.0	69	04/25/2022....	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	7.000%	07/2.....	.	03/01/2016.	Paydown.....		10,029	10,029	10,318	10,136		(107)		(107)		10,029			.0	115	07/25/2022....	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G	5.500%	07/25/.....	.	03/01/2016.	Paydown.....		2,275	2,275	2,242	2,253		.21		.21		2,275			.0	19	07/25/2023....	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA	6.500%	07/25.....	.	03/01/2016.	Paydown.....		26,860	26,860	26,508	26,678		.182		.182		26,860			.0	269	07/25/2023....	1.....
31359K 2K 2	FNMA REMIC Ser 1996-M7 CI Z	6.640%	05/.....	.	03/01/2016.	Paydown.....		704	704	683	688		.16		.16		704			.0	8	05/17/2036....	1.....
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z	7.125%	01/1.....	.	03/01/2016.	Paydown.....		11,594	11,594	12,452	12,253		(660)		(660)		11,594			.0	138	01/17/2037....	1.....
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	6.500%	09/18.....	.	03/01/2016.	Paydown.....		81,628	81,628	80,020	80,597		1,032		1,032		81,628			.0	869	09/18/2027....	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	6.300%	10.....	.	03/01/2016.	Paydown.....		2,754	2,754	2,824	2,794		(40)		(40)		2,754			.0	29	10/17/2038....	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D	9.000%	10/25/1.....	.	03/01/2016.	Paydown.....		4,484	4,484	4,469	4,459		.25		.25		4,484			.0	67	10/25/2019....	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G	8.600%	10/25/1.....	.	03/01/2016.	Paydown.....		9,081	9,081	8,738	8,971		.111		.111		9,081			.0	125	10/25/2019....	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E	9.500%	04/25/2.....	.	03/01/2016.	Paydown.....		1,416	1,416	1,414	1,408		.7		.7		1,416			.0	24	04/25/2020....	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						F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
313603 5J 7	FNMA REMIC Ser 1990-41D	9.500%	04/25/2.....	03/01/2016.	Paydown.....	24,282	24,282	26,497	25,094	.....	.....(811)	.....	.....(811)	.....	.....24,282	.....	.....	.....(811)	.....	.....24,282	.....	.....	.....0	362	04/25/2020....	1.....
313603 GW 6	FNMA REMIC Ser 1989-86E	8.750%	11/25/1.....	03/01/2016.	Paydown.....	1,276	1,276	1,237	1,262	.....	.....14	.....	.....14	.....	.....1,276	.....	.....	.....14	.....	.....1,276	.....	.....	.....0	19	11/25/2019....	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E	8.700%	12/25/1.....	03/01/2016.	Paydown.....	1,396	1,396	1,386	1,389	.....	.....7	.....	.....7	.....	.....1,396	.....	.....	.....7	.....	.....1,396	.....	.....	.....0	20	12/25/2019....	1.....
313603 QH 8	FNMA REMIC Ser 1990-1D	8.800%	01/25/20.....	03/01/2016.	Paydown.....	628	628	618	623	.....	.....5	.....	.....5	.....	.....628	.....	.....	.....5	.....	.....628	.....	.....	.....0	9	01/25/2020....	1.....
313603 TW 2	FNMA REMIC Ser 1990-4Z	9.350%	01/25/20.....	03/01/2016.	Paydown.....	19,132	19,132	21,038	19,558	.....	.....(425)	.....	.....(425)	.....	.....19,132	.....	.....	.....(425)	.....	.....19,132	.....	.....	.....0	298	01/25/2020....	1.....
31373U ZC 4	FNMA Pool #304139	9.000%	01/25/25.....	03/01/2016.	Paydown.....	140	140	147	145	.....	.....(5)	.....	.....(5)	.....	.....140	.....	.....	.....(5)	.....	.....140	.....	.....	.....0	2	01/25/2025....	1.....
31377H VB 5	FNMA DUS Pool #377810	7.500%	05/25/27.....	03/01/2016.	Paydown.....	27	27	26	26	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....27	.....	.....	.....0	.....	05/25/2027....	1.....
31377M AP 6	FNMA DUS Pool #380814	6.030%	12/25/19.....	03/01/2016.	Paydown.....	52,848	52,848	56,721	53,749	.....	.....(901)	.....	.....(901)	.....	.....52,848	.....	.....	.....(901)	.....	.....52,848	.....	.....	.....0	532	12/25/2019....	1.....
31377T BE 5	FNMA DUS Pool #386237	4.950%	06/25/19.....	03/01/2016.	Paydown.....	8,451	8,451	8,818	8,516	.....	.....(66)	.....	.....(66)	.....	.....8,451	.....	.....	.....(66)	.....	.....8,451	.....	.....	.....0	70	06/25/2019....	1.....
3137A3 HS 1	FHLMC REMIC Ser 3751 CI MC	4.000%	07/1.....	03/01/2016.	Paydown.....	556,773	556,773	557,775	556,427	.....	.....345	.....	.....345	.....	.....556,773	.....	.....	.....345	.....	.....556,773	.....	.....	.....0	3,594	07/15/2037....	1.....
31381L NY 9	FNMA Pool #464007	6.650%	01/25/28.....	03/01/2016.	Paydown.....	8,664	8,664	11,088	10,950	.....	.....(2,286)	.....	.....(2,286)	.....	.....8,664	.....	.....	.....(2,286)	.....	.....8,664	.....	.....	.....0	96	01/25/2028....	1.....
3138MC 3U 6	FNMA Pool #AP8910	3.500%	10/25/42.....	03/01/2016.	Paydown.....	88,515	88,515	89,401	89,364	.....	.....(848)	.....	.....(848)	.....	.....88,515	.....	.....	.....(848)	.....	.....88,515	.....	.....	.....0	629	10/25/2042....	1.....
3138W9 GP 9	FNMA Pool #AS0205	3.000%	08/25/43.....	03/01/2016.	Paydown.....	53,717	53,717	50,939	51,055	.....	.....2,662	.....	.....2,662	.....	.....53,717	.....	.....	.....2,662	.....	.....53,717	.....	.....	.....0	292	08/25/2043....	1.....
3138W9 KQ 2	FNMA Pool #AS0302	3.000%	08/25/43.....	03/01/2016.	Paydown.....	191,221	191,221	181,331	181,765	.....	.....9,456	.....	.....9,456	.....	.....191,221	.....	.....	.....9,456	.....	.....191,221	.....	.....	.....0	880	08/25/2043....	1.....
3138W9 LM 0	FNMA Pool #AS0331	3.000%	08/25/43.....	03/01/2016.	Paydown.....	58,840	58,840	55,797	55,935	.....	.....2,905	.....	.....2,905	.....	.....58,840	.....	.....	.....2,905	.....	.....58,840	.....	.....	.....0	279	08/25/2043....	1.....
3138WE NA 3	FNMA Pool #AS4884	3.000%	05/25/45.....	03/01/2016.	Paydown.....	676,659	676,659	683,690	683,647	.....	.....(6,988)	.....	.....(6,988)	.....	.....676,659	.....	.....	.....(6,988)	.....	.....676,659	.....	.....	.....0	3,235	05/25/2045....	1.....
3138WE RA 9	FNMA Pool #AS4980	3.000%	05/25/45.....	03/01/2016.	Paydown.....	777,891	777,891	781,894	781,813	.....	.....(3,922)	.....	.....(3,922)	.....	.....777,891	.....	.....	.....(3,922)	.....	.....777,891	.....	.....	.....0	3,966	05/25/2045....	1.....
3138WE VB 2	FNMA Pool #AS5109	3.500%	06/25/45.....	03/01/2016.	Paydown.....	1,250,202	1,250,202	1,293,764	1,293,107	.....	.....(42,905)	.....	.....(42,905)	.....	.....1,250,202	.....	.....	.....(42,905)	.....	.....1,250,202	.....	.....	.....0	7,412	06/25/2045....	1.....
3138WF B6 2	FNMA Pool #AS5460	3.500%	07/25/45.....	03/01/2016.	Paydown.....	562,366	562,366	586,003	585,789	.....	.....(23,423)	.....	.....(23,423)	.....	.....562,366	.....	.....	.....(23,423)	.....	.....562,366	.....	.....	.....0	3,197	07/25/2045....	1.....
3138WF NY 8	FNMA Pool #AS5806	3.000%	09/25/45.....	03/01/2016.	Paydown.....	385,905	385,905	389,252	389,213	.....	.....(3,308)	.....	.....(3,308)	.....	.....385,905	.....	.....	.....(3,308)	.....	.....385,905	.....	.....	.....0	2,279	09/25/2045....	1.....
3138WW BR 9	FNMA Pool #AT8147	3.000%	07/25/43.....	03/01/2016.	Paydown.....	326,748	326,748	316,486	316,794	.....	.....9,955	.....	.....9,955	.....	.....326,748	.....	.....	.....9,955	.....	.....326,748	.....	.....	.....0	1,913	07/25/2043....	1.....
3138X0 Y2 8	FNMA Pool #AU1628	3.000%	07/25/43.....	03/01/2016.	Paydown.....	123,827	123,827	117,423	117,699	.....	.....6,128	.....	.....6,128	.....	.....123,827	.....	.....	.....6,128	.....	.....123,827	.....	.....	.....0	579	07/25/2043....	1.....
3138X0 Y5 1	FNMA Pool #AU1631	3.000%	07/25/43.....	03/01/2016.	Paydown.....	115,141	115,141	111,525	111,686	.....	.....3,455	.....	.....3,455	.....	.....115,141	.....	.....	.....3,455	.....	.....115,141	.....	.....	.....0	560	07/25/2043....	1.....
3138X0 Y6 9	FNMA Pool #AU1632	3.000%	07/25/43.....	03/01/2016.	Paydown.....	551,749	551,749	526,979	528,057	.....	.....23,691	.....	.....23,691	.....	.....551,749	.....	.....	.....23,691	.....	.....551,749	.....	.....	.....0	2,836	07/25/2043....	1.....
3138X2 VU 5	FNMA Pool #AU3326	3.500%	07/25/43.....	03/01/2016.	Paydown.....	92,016	92,016	92,936	92,862	.....	.....(846)	.....	.....(846)	.....	.....92,016	.....	.....	.....(846)	.....	.....92,016	.....	.....	.....0	539	07/25/2043....	1.....
3138X3 CJ 9	FNMA Pool #AU3672	3.500%	07/25/43.....	03/01/2016.	Paydown.....	44,100	44,100	44,541	44,509	.....	.....(409)	.....	.....(409)	.....	.....44,100	.....	.....	.....(409)	.....	.....44,100	.....	.....	.....0	143	07/25/2043....	1.....
3138X3 EJ 7	FNMA Pool #AU3736	3.000%	08/25/43.....	03/01/2016.	Paydown.....	369,922	369,922	358,304	358,825	.....	.....11,097	.....	.....11,097	.....	.....369,922	.....	.....	.....11,097	.....	.....369,922	.....	.....	.....0	1,901	08/25/2043....	1.....
3138YH U2 4	FNMA Pool #AY4200	3.000%	05/25/45.....	03/01/2016.	Paydown.....	421,568	421,568	423,939	423,892	.....	.....(2,324)	.....	.....(2,324)	.....	.....421,568	.....	.....	.....(2,324)	.....	.....421,568	.....	.....	.....0	2,036	05/25/2045....	1.....
3138YP A2 8	FNMA Pool #AY9024	3.000%	05/25/45.....	03/01/2016.	Paydown.....	773,566	773,566	785,894	785,688	.....	.....(12,122)	.....	.....(12,122)	.....	.....773,566	.....	.....	.....(12,122)	.....	.....773,566	.....	.....	.....0	4,371	05/25/2045....	1.....
3138YY DT 7	FNMA Pool #AZ6413	3.000%	11/25/45.....	03/01/2016.	Paydown.....	33,857	33,857	34,046	9,345	.....	.....(188)	.....	.....(188)	.....	.....33,857	.....	.....	.....(188)	.....	.....33,857	.....	.....	.....0	154	11/25/2045....	1.....
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	6.500%	09/25.....	03/01/2016.	Paydown.....	6,605	6,605	6,829	6,718	.....	.....(113)	.....	.....(113)	.....	.....6,605	.....	.....	.....(113)	.....	.....6,605	.....	.....	.....0	75	09/25/2031....	1.....
313920 XZ 8	FNMA REMIC Ser 2001-W2 CI AF6	6.589%	1.....	03/01/2016.	Paydown.....	5,536	5,536	5,503	5,559	.....	.....(23)	.....	.....(23)	.....	.....5,536	.....	.....	.....(23)	.....	.....5,536	.....	.....	.....0	64	10/25/2031....	1.....
31392E 6A 3	FNMA REMIC Ser 2002-67 CI AN	5.000%	11.....	03/01/2016.	Paydown.....	110,857	110,857	110,634	110,539	.....	.....318	.....	.....318	.....	.....110,857	.....	.....	.....318	.....	.....110,857	.....	.....	.....0	936	11/25/2017....	1.....
31392E FL 9	FNMA REMIC Ser 2002-55 CI GC	5.500%	09.....	03/01/2016.	Paydown.....	41,469	41,469	42,829	41,518	.....	.....(50)	.....	.....(50)	.....	.....41,469	.....	.....	.....(50)	.....	.....41,469	.....	.....	.....0	379	09/25/2017....	1.....
31392E SX 9	FNMA REMIC Ser 2002-59 CI B	5.500%	09/.....	03/01/2016.	Paydown.....	11,544	11,544	12,002	11,606		(62)		(62)		11,544			(62)		11,544			0	104	09/25/2017....	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31392R YX 3	FHLMC REMIC Ser 2489 CI PE	6.000% 08/1.....		03/01/2016.	Paydown.....		41,096	41,096	40,876	40,912	.....	.....184	.....	.....184	.....	.....41,096	.....	.....	.....0	368	08/15/2032....	1.....
31392T WT 0	FHLMC REMIC Ser 2478 JF	6.000% 08/15/2.....		03/01/2016.	Paydown.....		17,948	17,948	18,694	18,164	.....	.....(216)	.....	.....(216)	.....	.....17,948	.....	.....	.....0	181	08/15/2022....	1.....
31392U KL 7	FHLMC REMIC Ser 2504 N	5.500% 09/15/1.....		03/01/2016.	Paydown.....		22,055	22,055	22,534	22,087	.....	.....(31)	.....	.....(31)	.....	.....22,055	.....	.....	.....0	198	09/15/2017....	1.....
31392U MQ 4	FHLMC REMIC Ser 2503 BH	5.500% 09/15/1.....		03/01/2016.	Paydown.....		54,044	54,044	55,811	54,152	.....	.....(108)	.....	.....(108)	.....	.....54,044	.....	.....	.....0	490	09/15/2017....	1.....
31392U RH 9	FHLMC REMIC Ser 2501 AN	5.500% 09/15/1.....		03/01/2016.	Paydown.....		66,441	66,441	68,356	66,580	.....	.....(138)	.....	.....(138)	.....	.....66,441	.....	.....	.....0	600	09/15/2017....	1.....
31393A 2V 8	FNMA REMIC Ser 2003-38 CI MP	5.500% 05.....		03/01/2016.	Paydown.....		110,353	110,353	112,836	110,712	.....	.....(359)	.....	.....(359)	.....	.....110,353	.....	.....	.....0	996	05/25/2023....	1.....
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	5.398%.....		03/01/2016.	Paydown.....		86,398	86,398	87,073	86,626	.....	.....(228)	.....	.....(228)	.....	.....86,398	.....	.....	.....0	695	10/25/2042....	1.....
31394W CK 2	FHLMC REMIC Ser 2773 CI CD	4.500% 04/1.....		03/01/2016.	Paydown.....		35,444	35,444	32,116	33,907	.....	.....1,538	.....	.....1,538	.....	.....35,444	.....	.....	.....0	267	04/15/2024....	1.....
31395G C3 4	FHLMC REMIC Ser 2852 CI NY	5.000% 09/1.....		03/01/2016.	Paydown.....		1,317,699	1,317,699	1,296,923	1,311,701	.....	.....5,999	.....	.....5,999	.....	.....1,317,699	.....	.....	.....0	10,383	09/15/2033....	1.....
31396J NC 5	FHLMC REMIC Ser 3131 CI MD	5.500% 01/1.....		03/01/2016.	Paydown.....		810,678	810,678	804,112	807,713	.....	.....2,965	.....	.....2,965	.....	.....810,678	.....	.....	.....0	7,622	01/15/2035....	1.....
31403A WY 7	FNMA Pool #743263	3.500% 10/25/18.....		03/01/2016.	Paydown.....		33,854	33,854	31,569	33,059	.....	.....795	.....	.....795	.....	.....33,854	.....	.....	.....0	190	10/25/2018....	1.....
31408G KD 8	FNMA Pool #850892	5.000% 10/01/35.....		03/01/2016.	Paydown.....		3,785	3,785	3,785	3,785	.....	.....	.....	.....0	.....	.....3,785	.....	.....	.....0	32	10/01/2035....	1.....
31408J BM 2	FNMA Pool #852444	5.000% 10/01/35.....		03/01/2016.	Paydown.....		4,860	4,860	4,860	4,860	.....	.....	.....	.....0	.....	.....4,860	.....	.....	.....0	40	10/01/2035....	1.....
31409Y L6 2	FNMA Pool #882449	5.000% 01/25/36.....		03/01/2016.	Paydown.....		3,114	3,114	3,114	3,114	.....	.....	.....	.....0	.....	.....3,114	.....	.....	.....0	28	01/25/2036....	1.....
3140E2 4V 0	FNMA Pool #AZ9835	3.000% 09/25/45.....		03/01/2016.	Paydown.....		230,421	230,421	232,420	232,398	.....	.....(1,976)	.....	.....(1,976)	.....	.....230,421	.....	.....	.....0	1,146	09/25/2045....	1.....
3140E6 WA 6	FNMA Pool #BA2440	3.000% 11/25/45.....		03/01/2016.	Paydown.....		58,513	58,513	59,578	59,573	.....	.....(1,059)	.....	.....(1,059)	.....	.....58,513	.....	.....	.....0	295	11/25/2045....	1.....
3140E8 FP 8	FNMA Pool #BA3773	3.000% 11/25/45.....		03/01/2016.	Paydown.....		155,219	155,219	158,045	158,029	.....	.....(2,810)	.....	.....(2,810)	.....	.....155,219	.....	.....	.....0	618	11/25/2045....	1.....
31412W TB 2	FNMA Pool #937146	6.500% 05/25/37.....		03/01/2016.	Paydown.....		762	762	776	775	.....	.....(14)	.....	.....(14)	.....	.....762	.....	.....	.....0	8	05/25/2037....	1.....
31413H G3 6	FNMA Pool #945818	6.000% 07/25/37.....		03/01/2016.	Paydown.....		45,092	45,092	45,247	45,231	.....	.....(139)	.....	.....(139)	.....	.....45,092	.....	.....	.....0	451	07/25/2037....	1.....
31417D LN 1	FNMA Pool #AB6632	3.500% 10/25/42.....		03/01/2016.	Paydown.....		736,346	736,346	770,402	770,205	.....	.....(33,859)	.....	.....(33,859)	.....	.....736,346	.....	.....	.....0	3,882	10/25/2042....	1.....
31417G ZX 7	FNMA Pool #AB9757	3.500% 06/25/43.....		03/01/2016.	Paydown.....		3,810,001	3,810,001	3,848,101	3,846,263	.....	.....(36,262)	.....	.....(36,262)	.....	.....3,810,001	.....	.....	.....0	18,878	06/25/2043....	1.....
31418B SY 3	FNMA Pool # MA2334	3.500% 07/25/45.....		03/01/2016.	Paydown.....		292,960	292,960	302,504	302,400	.....	.....(9,440)	.....	.....(9,440)	.....	.....292,960	.....	.....	.....0	1,732	07/25/2045....	1.....
34073N 5X 4	Florida Hsng Fin Corp Rev LBASS AMT SF H	.....		01/01/2016.	Call 100.0000.....		30,000	30,000	30,000	30,000	.....	.....	.....	.....0	.....	.....30,000	.....	.....	.....0	818	07/01/2023....	1FE.....
343136 XZ 5	Florida St Tpk Rev Dept Transn Ser A	5.....		03/29/2016.	Tax Free Exchange.....		5,063,963	5,000,000	5,483,600	5,077,035	.....	.....(13,072)	.....	.....(13,072)	.....	.....5,063,963	.....	.....	.....0	186,111	07/01/2017....	1FE.....
422341 AU 1	Heartland SD Cons Pwr EI Rev Ser 1977	.....		01/01/2016.	Maturity.....		75,000	75,000	54,129	75,000	.....	.....	.....	.....0	.....	.....75,000	.....	.....	.....0	2,391	01/01/2016....	1.....
452024 CL 4	Illinois Mun Elec Agy Supp Rev	5.000%.....		02/01/2016.	Call 100.0000.....		1,000,000	1,000,000	1,000,370	.....	.....	.....(370)	.....	.....(370)	.....	.....1,000,000	.....	.....	.....0	25,000	02/01/2024....	1FE.....
452024 CL 4	Illinois Mun Elec Agy Supp Rev	5.000%.....		01/01/2016.	Basis Adjustment.....		2,980	1,000,000	2,980	.....	.....	.....	.....	.....0	.....	.....2,980	.....	.....	.....0	.....	02/01/2024....	1FE.....
45479R CN 5	Indiana Hlth & Ed Fac Hosp Rev Fin Auth.	.....		02/18/2016.	Call 100.0000.....		6,000,000	6,000,000	6,069,660	6,001,217	.....	.....(1,217)	.....	.....(1,217)	.....	.....6,000,000	.....	.....	.....0	152,465	02/15/2033....	1FE.....
45479R CP 0	Indiana Hlth & Ed Fac Hosp Rev Fin Auth.	.....		02/18/2016.	Call 100.0000.....		11,000,000	11,000,000	11,158,180	11,002,758	.....	.....(2,758)	.....	.....(2,758)	.....	.....11,000,000	.....	.....	.....0	279,583	02/15/2030....	1FE.....
454806 AU 4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT.	.....		01/01/2016.	Call 100.0000.....		310,000	310,000	310,000	310,000	.....	.....	.....	.....0	.....	.....310,000	.....	.....	.....0	7,440	07/01/2021....	1FE.....
454898 NA 1	Indiana Mun Pwr Agy Rev Pwr Supply Sys S.	.....		01/01/2016.	Redemption 100.0000.....		8,000,000	8,000,000	8,275,760	8,000,000	.....	.....	.....	.....0	.....	.....8,000,000	.....	.....	.....0	200,000	01/01/2028....	1FE.....
46263R CQ 6	Indiana Pub Sch Bldg Ind Rev LBASS First.....	.....		01/15/2016.	Call 100.0000.....		7,100,000	7,100,000	6,984,838	7,099,447	.....	.....553	.....	.....553	.....	.....7,100,000	.....	.....	.....0	159,750	07/15/2027....	1FE.....
54627A DA 2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT.	.....		02/01/2016.	Call 100.0000.....		100,000	100,000	100,138	100,028	.....	.....(28)	.....	.....(28)	.....	.....100,000	.....	.....	.....0	858	06/01/2029....	1FE.....
575566 L3 6	Massachusetts Bay Trans Rev Ser B	6.20.....		03/01/2016.	Maturity.....		300,000	300,000	360,945	301,020	.....	.....(1,020)	.....	.....(1,020)	.....	.....300,000	.....	.....	.....0	9,300	03/01/2016....	1FE.....
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss.	.....		01/01/2016.	Call 100.0000.....		360,000	360,000	360,000	360,000	.....	.....	.....	.....0	.....	.....360,000	.....	.....	.....0	10,260	01/01/2031....	1FE.....

QE05.4

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64971S DM 8	New York NY City Indl Dev Rev AMT Spl Fa.....			.	01/01/2016.	Maturity.....		2,000,000	2,000,000	2,120,520	2,000,000				0		2,000,000			0	55,000	01/01/2016....	1FE.....
64971S DN 6	New York NY City Indl Dev Rev AMT Termin.....			.	01/13/2016.	Call 100.0000.....		6,000,000	6,000,000	6,386,280	6,000,000				0		6,000,000			0	176,000	01/01/2017....	1FE.....
64971S DP 1	New York NY City Indl Dev Rev AMT Spl Fa.....			.	01/13/2016.	Call 100.0000.....		2,750,000	2,750,000	2,893,193	2,750,000				0		2,750,000			0	80,667	01/01/2018....	1FE.....
658207 FY 6	North Carolina Hsg Fin Agy Rev LBASS AMT.....			.	02/01/2016.	Call 100.0000.....		175,000	175,000	172,158	172,931		2,069		2,069		175,000			0	5,206	07/01/2028....	1FE.....
658207 HG 3	North Carolina Hsg Fin Agy Rev LBASS AMT.....			.	02/01/2016.	Call 100.0000.....		340,000	340,000	340,000	340,000				0		340,000			0	10,115	07/01/2027....	1FE.....
83712D PY 6	South Carolina St Hsg Fin Rev LBASS AMT.....			.	01/01/2016.	Call 100.0000.....		80,000	80,000	80,000	80,000				0		80,000			0	2,120	07/01/2023....	1FE.....
3199999 Total Bonds - U.S. Special Revenue and Special Assessment.....								92,233,776	103,358,558	94,481,378	87,800,348	0	(249,619)	0	(249,619)	0	92,233,776	0	0	0	2,026,198	XXX	XXX

Bonds - Industrial and Miscellaneous

00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term.....			.	03/21/2016.	Barclays Capital.....		4,157,240	4,448,000	4,442,254	2,129,607	80,310	238		80,548		4,442,756		(285,516)	(285,516)	53,143	01/22/2021....	4FE.....
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term.....			.	03/31/2016.	Redemption 100.0000.....		18,970	18,970	18,899	18,899		71		71		18,970			0	134	01/22/2021....	4FE.....
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term.....			.	01/28/2016.	Tax Free Exchange.....		5,960,939	5,966,693	5,960,679	5,728,026	232,837	76		232,913		5,960,939			0	68,617	01/22/2021....	4FE.....
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl.....			.	03/25/2016.	Paydown.....		92,995	92,995	59,472	40,596	18,876	33,523		52,399		92,995			0	80	07/25/2036....	1FM.....
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl.....			.	03/25/2016.	Paydown.....		68,181	68,181	44,572	44,572		23,609		23,609		68,181			0	90	09/25/2035....	1FM.....
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1 6.500%.....			.	02/29/2016.	Redemption 100.0000.....		6,667	6,667	6,600	6,467	139	61		200		6,667			0	122	02/13/2022....	4FE.....
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%.....			.	03/15/2016.	Redemption 100.0000.....		81,574	81,574	86,469	83,542		(1,968)		(1,968)		81,574			0	1,022	06/15/2021....	1.....
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			.	03/01/2016.	Paydown.....		130,707	136,414	130,608	130,608				0		130,608		99	99	915	01/25/2047....	1FM.....
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			.	03/01/2016.	Paydown.....		47,127	57,549	49,058	49,058				0		49,058		(1,931)	(1,931)	487	05/25/2037....	1FM.....
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2.....			.	03/01/2016.	Paydown.....		1,114,008	1,123,637	1,048,278	1,048,278				0		1,048,278		65,731	65,731	4,822	03/25/2047....	1FM.....
02209S AD 5	Altria Group Inc Co Gtd Nt 7.700% 11/1.....			.	01/01/2016.	Basis Adjustment.....		111,338	1,000,000	111,338					0		111,338			0		11/10/2018....	2FE.....
02361D AP 5	Ameren Illinois Co Sr Nt 3.250% 03/01.....			.	01/01/2016.	Basis Adjustment.....		9,496	1,500,000	9,496					0		9,496			0		03/01/2025....	1FE.....
02376T AC 2	American Airlines Inc LBASS EETC Ser 201.....			.	01/15/2016.	Redemption 100.0000.....		191,223	191,223	197,137	195,048	663	(4,488)		(3,825)		191,223			0	5,354	07/15/2020....	3FE.....
023772 AB 2	American Airlines Inc LBASS EETC Ser 201.....			.	01/15/2016.	Redemption 100.0000.....		124,932	124,932	118,673	119,486		5,446		5,446		124,932			0	2,499	07/15/2025....	1FE.....
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013.....			.	01/15/2016.	Redemption 100.0000.....		487,759	487,759	490,791	490,262		(2,503)		(2,503)		487,759			0	55,030	01/15/2023....	2FE.....
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013.....			.	01/01/2016.	Basis Adjustment.....		95,461	1,735,659	95,461					0		95,461			0		01/15/2023....	2FE.....
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N.....			.	03/31/2016.	Redemption 100.0000.....		53,712	53,712	53,444	51,877	1,623	212		1,835		53,712			0	645	05/20/2021....	4FE.....
03072S KH 7	Amerquest Mtg Sec Inc RMBS Ser 2003-10.....			.	03/25/2016.	Paydown.....		247,723	247,723	239,446	240,502		7,221		7,221		247,723			0	510	12/25/2033....	1FM.....
03072S ZK 4	Amerquest Mtg Sec Inc RMBS Ser 2005-X1.....			.	03/25/2016.	Paydown.....		525,228	525,228	505,860	512,728		12,500		12,500		525,228			0	1,043	03/25/2035....	1FM.....
03215P BN 8	Amresco Resdlt Sec Mtg Loan RMBS Ser 199.....			.	03/01/2016.	Paydown.....		7,530	7,530	7,427	7,491		15		15		7,506		24	24	95	03/25/2027....	1FM.....
03215P DN 6	Amresco Resdlt Sec Mtg Loan RMBS PTC Ser.....			.	03/01/2016.	Paydown.....		225	225	225	224		1		1		225			0	3	08/25/2027....	1FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.....			.	03/15/2016.	Redemption 100.0000.....		48,336	48,336	48,336	48,336				0		48,336			0	512	02/15/2025....	1.....
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20.....			.	03/25/2016.	Paydown.....		557,763	557,763	535,603	537,314		20,449		20,449		557,763			0	1,520	11/25/2033....	1FM.....
05070G AE 8	Audatex NA Inc HY Sr Nt 6.000% 06/15/2.....			.	03/03/2016.	Call 96.2500.....		12,194,875	12,670,000	13,279,700	12,765,025	340,950	(911,100)		(570,150)		12,194,875			0	164,710	06/15/2021....	4FE.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....			.	03/15/2016.	Redemption 100.0000.....		63,536	63,536	64,149	63,804		(268)		(268)		63,536			0	737	05/15/2022....	2.....
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200.....			.	03/01/2016.	Paydown.....		247,845	247,845	242,020	242,020		5,825		5,825		247,845			0	1,748	01/25/2036....	3FM.....
05950T AF 2	Banc of America Mtg Securities RMBS Ser.....			.	03/01/2016.	Paydown.....		88,928	86,604	80,889	70,709	11,171	(2)		11,169		81,878		7,050	7,050	1,191	11/20/2046....	1FM.....

QE05.5

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
059512 AE 3	Banc of America Comm Mtg Inc CMBS Ser 20.....	03/01/2016		Paydown.....			1,439,674	1,439,674	1,412,804	1,412,812		26,862		26,862		1,439,674			0	13,567	06/10/2049....	1FM.....
071813 BD 0	Baxter Intl Sr Nt 1.850% 01/15/17.....	03/02/2016		Call 96.8690.....			1,937,380	2,000,000	1,999,093	1,999,756		(62,376)		(62,376)		1,937,380			0	23,331	01/15/2017....	2FE.....
07331C AA 6	Bayview Opport Mast Fund Trust RMBS Ser.....	02/28/2016		Paydown.....			2,179,313	2,179,313	2,179,313	2,161,662	17,650			17,650		2,179,313			0	12,703	07/28/2019....	5*.....
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005.....	03/01/2016		Paydown.....			80,111	80,111	80,862	80,831		(720)		(720)		80,111			0	354	03/25/2035....	1FM.....
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.....	03/25/2016		Paydown.....			228,569	228,569	215,570	215,570		12,999		12,999		228,569			0	568	09/25/2034....	1FM.....
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl.....	03/25/2016		Paydown.....			13,999	13,272	5,766	5,766				0		5,766		8,233	8,233	18	03/25/2037....	1FM.....
09062X AB 9	Biogen Inc Sr Nt 6.875% 03/01/18.....	01/01/2016		Basis Adjustment.....			7,566	1,000,000	7,566	0				0		7,566			0		03/01/2018....	1FE.....
10513K AA 2	Branch Banking & Tr Sub Nt 5.625% 09/1.....	01/01/2016		Basis Adjustment.....			150,110	5,000,000	150,110	0				0		150,110			0		09/15/2016....	1FE.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	02/15/2016		Redemption 100.0000.....			286,298	286,298	286,298	286,298				0		286,298			0	8,961	02/15/2023....	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	01/15/2016		Redemption 100.0000.....			212,734	212,734	212,734	212,734				0		212,734			0	6,361	01/15/2024....	1.....
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S.....	01/15/2016		Paydown.....			558,866	558,866	638,962	572,620		(13,754)		(13,754)		558,866			0	22,098	01/15/2020....	1FE.....
124857 AD 5	CBS Corp Co Gtd Nt 5.750% 04/15/20.....	01/01/2016		Basis Adjustment.....			110,563	1,000,000	110,563	0				0		110,563			0		04/15/2020....	2FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....	03/31/2016		Redemption 100.0000.....			93,056	93,056	92,652	92,652		404		404		93,056			0	215	01/27/2019....	3FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....	02/29/2016		Tax Free Exchange.....			92,652	93,056	92,590	91,350	1,281	21		1,302		92,652			0	625	01/27/2019....	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N.....	03/31/2016		Redemption 100.0000.....			1,514	1,514	1,514	0				0		1,514			0	5	12/31/2018....	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N.....	02/29/2016		Tax Free Exchange.....			428,932	428,932	428,932	421,885	7,047			7,047		428,932			0	4,008	12/31/2018....	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....	03/31/2016		Redemption 100.0000.....			12,738	12,738	12,738	0				0		12,738			0	41	12/31/2019....	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....	02/29/2016		Tax Free Exchange.....			12,738	12,738	12,738	12,383	354			354		12,738			0	124	12/31/2019....	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....	03/31/2016		Redemption 100.0000.....			23,437	23,437	23,350	0		87		87		23,437			0	81	01/27/2021....	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....	02/29/2016		Tax Free Exchange.....			23,350	23,437	23,337	22,972	375	3		378		23,350			0	242	01/27/2021....	3FE.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....	03/01/2016		Paydown.....			110,755	144,728	117,255	117,255				0		117,255		(6,500)	(6,500)	1,379	02/25/2037....	1FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser.....	03/01/2016		Paydown.....			76,913	76,913	74,774	75,784		11		11		75,795		1,119	1,119	706	02/25/2022....	1FM.....
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser.....	03/01/2016		Paydown.....			309,342	312,914	304,211	275,823	29,206			29,206		305,029		4,312	4,312	3,542	03/25/2022....	4FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....	03/01/2016		Paydown.....					18,089	14,769		(14,769)		(14,769)					0	518	03/10/2047....	1FE.....
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....	03/31/2016		Redemption 100.0000.....			3,778	3,778	3,759	3,759	6	12		18		3,778			0	28	04/17/2020....	3FE.....
12632B AB 2	CPI International Inc Term Ln Nt 1 4.2.....	03/31/2016		Redemption 100.0000.....			55,456	55,456	55,318	54,347	1,032	78		1,110		55,456			0	589	11/17/2017....	4FE.....
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-.....	03/01/2016		Paydown.....			44,185	44,185	27,395	27,395				0		27,395		16,790	16,790	223	04/25/2037....	2FM.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen.....	03/15/2016		Redemption 100.0000.....			25,988	25,988	25,988	0				0		25,988			0	292	07/15/2022....	2.....
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....	03/15/2016		Redemption 100.0000.....			58,190	58,190	58,190	58,190				0		58,190			0	646	10/15/2022....	1.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/.....	03/15/2016		Redemption 100.0000.....			24,491	24,491	24,736	24,603		(112)		(112)		24,491			0	271	01/15/2023....	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-.....	03/01/2016		Paydown.....			665,129	665,129	683,836	677,273		(12,144)		(12,144)		665,129			0	3,200	03/25/2043....	1FM.....
126650 BP 4	CVS Health Corp ABS PTC Nt 6.036% 12/1.....	03/10/2016		Redemption 100.0000.....			45,346	45,346	52,789	51,511		(6,165)		(6,165)		45,346			0	457	12/10/2028....	2FE.....
126650 BQ 2	CVS Health Corp ABS PTC Nt 6.943% 01/1.....	03/10/2016		Redemption 100.0000.....			126,493	126,493	127,625	128,038		(1,545)		(1,545)		126,493			0	1,467	01/10/2030....	2FE.....
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1.....	03/10/2016		Redemption 100.0000.....			27,290	27,290	35,499	34,335		(7,045)		(7,045)		27,290			0	342	01/10/2032....	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1.....	03/10/2016		Redemption 100.0000.....			71,390	71,390	71,390	71,390				0		71,390			0	560	01/10/2036....	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
126670	FB	9	CWABS Inc RMBS Ser 2005-IM2 Cl A3 0.97	.	03/29/2016	Paydown		101,714	101,714	99,447	99,447		2,267		2,267		101,714			0	189	01/25/2036	1FM
126673	VE	9	CWABS Inc RMBS Ser 2004-U Cl 2A 0.706%	.	03/15/2016	Paydown		114,330	114,330	47,678	47,678		66,653		66,653		114,330			0	117	03/15/2034	1FM
12667G	W7	4	Countrywide Alternative Ln Tr RMBS Ser 2	.	03/01/2016	Paydown		236,428	236,428	234,322	234,424		2,004		2,004		236,428			0	2,181	09/25/2035	3FM
126686	AC	8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.58	.	03/15/2016	Paydown		124,351	124,351	43,050	43,050		81,301		81,301		124,351			0	108	11/15/2036	1FM
12668A	YS	8	Countrywide Alternative Ln Tr RMBS Ser 2	.	03/01/2016	Paydown		49,865	61,393	51,361	51,361				0		51,361		(1,497)	(1,497)	409	12/25/2035	1FM
126694	NS	3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	.	03/01/2016	Paydown		66,961	66,961	65,172	62,517	3,521	923		4,444		66,961			0	525	12/25/2035	1FM
126694	WE	4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1 2.6	.	03/01/2016	Paydown		187,670	229,089	172,218	172,218				0		172,218		15,452	15,452	899	03/20/2036	1FM
12669F	D2	6	CWHL Inc RMBS Ser 2004-10 Cl A10 5.000	.	03/01/2016	Paydown		75,924	75,924	71,084	75,488		436		436		75,924			0	645	07/25/2034	1FM
12669F	T2	9	CWHL Inc RMBS Ser 2004-14 Cl 2A5 2.690	.	03/01/2016	Paydown		31,877	31,877	31,282	31,472		405		405		31,877			0	144	08/25/2034	1FM
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15	.	03/01/2016	Paydown		96,586	109,422	107,695	98,452	9,958	1		9,959		108,410		(11,824)	(11,824)	993	08/25/2035	1FM
12670N	AB	9	CWGS Term Ln Nt 5 5.750% 02/20/20	.	03/31/2016	Redemption 100.0000		250,000	250,000	248,199	247,344	892	1,765		2,657		250,000			0	3,634	02/20/2020	3FE
13134M	BE	2	Calpine Corp Term Ln Nt 1 3.500% 05/27	.	03/31/2016	Redemption 100.0000		25,000	25,000	24,875	23,703	1,181	116		1,297		25,000			0	221	05/27/2022	3FE
144527	AB	4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	.	03/29/2016	Paydown		163,138	163,138	144,887	144,887		18,251		18,251		163,138			0	158	02/25/2037	1FM
151020	AE	4	Celgene Corp Sr Nt 3.950% 10/15/20	.	01/01/2016	Basis Adjustment		43,278	2,000,000	43,278					0		43,278			0		10/15/2020	2FE
15189@	AA	7	Centerpoint Anchorage Tr CTL PTC Lease B	.	03/15/2016	Redemption 100.0000		88,408	88,408	99,049	92,622		(4,214)		(4,214)		88,408			0	1,166	09/15/2022	2
160841	AA	0	Charlotte Gateway Village LLC CMBS CTL	.	03/01/2016	Redemption 100.0000		147,037	147,037	147,037	147,037				0		147,037			0	1,574	12/01/2016	1FE
16165M	AD	0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B 0	.	03/28/2016	Paydown		12,358	12,358	9,459	10,503		1,855		1,855		12,358			0	12	09/25/2036	1FM
16165V	AM	0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9 6	.	03/01/2016	Paydown		27,017	38,321	31,407	32,214		5		5		32,219		(5,202)	(5,202)	354	02/25/2037	4FM
162765	AS	0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3	.	03/25/2016	Paydown		657,728	657,728	633,138	634,796		22,932		22,932		657,728			0	1,486	07/25/2034	1FM
17025Q	AC	1	Countrywide Home Loans RMBS Ser 2007-J3	.	03/01/2016	Paydown		50,227	89,899	76,386	78,407		(1)		(1)		78,405		(28,178)	(28,178)	626	07/25/2037	3FM
17275R	AC	6	Cisco Sys Inc Nt 5.500% 02/22/16	.	02/22/2016	Maturity		2,000,000	2,000,000	1,990,860	1,999,834		166		166		2,000,000			0	55,000	02/22/2016	1FE
172967	DE	8	Citigroup Inc Sr Nt 5.300% 01/07/16	.	01/07/2016	Maturity		6,000,000	6,000,000	5,998,067	5,999,995		5		5		6,000,000			0	159,000	01/07/2016	2FE
172967	EV	9	Citigroup Inc Sr Nt 8.500% 05/22/19	.	01/01/2016	Basis Adjustment		87,606	1,000,000	87,606					0		87,606			0		05/22/2019	2FE
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl	.	03/01/2016	Paydown		593,417	593,417	601,400	601,019		(7,603)		(7,603)		593,417			0	3,103	06/25/2058	1FM
17324V	AH	7	Citigroup Mtg Loan Trust RMBS Ser 2015-P	.	03/01/2016	Paydown		1,733,584	1,733,584	1,761,741	1,761,476		(27,892)		(27,892)		1,733,584			0	10,642	09/25/2042	3FM
18976G	AZ	9	Citimortgage Alternative Ln Tr RMBS Ser	.	03/01/2016	Paydown		129,121	129,121	121,383	124,120		5,000		5,000		129,121			0	1,215	06/25/2022	1FM
210805	BU	0	Continental Airlines Inc LBASS EETC Ser	.	01/02/2016	Paydown		3,352,893	3,352,893	3,314,892	3,349,395		3,499		3,499		3,352,893			0	115,675	01/02/2018	1FE
210805	CB	1	Continental Airlines Inc LBASS EETC Ser	.	03/15/2016	Paydown		509,375	509,375	478,063	504,540		4,835		4,835		509,375			0	16,932	03/15/2019	1FE
212168	AA	6	Continental Wind Sr Nt 6.000% 02/28/33	.	02/28/2016	Redemption 100.0000		238,040	238,040	238,040	238,040				0		238,040			0		02/28/2033	2FE
216871	AF	0	Cooper US Inc Co Gld Nt 2.375% 01/15/1	.	01/15/2016	Maturity		1,500,000	1,500,000	1,498,412	1,499,979		21		21		1,500,000			0	17,813	01/15/2016	2FE
233331	AS	6	DTE Energy Co Sr Nt 3.500% 06/01/24	.	01/01/2016	Basis Adjustment		3,671	2,000,000	3,671					0		3,671			0		06/01/2024	2FE
245069	AA	7	Del Coronado Tr CMBS Ser 2013-HDC Cl A	.	01/15/2016	Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	2,920	03/15/2026	1FM
24702N	AD	2	Dell International Inc Term Ln C Nt 1	.	01/29/2016	Redemption 100.0000		1,268,847	1,268,847	1,262,503	1,265,099		3,747		3,747		1,268,847			0	12,028	10/29/2018	2FE
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	.	03/01/2016	Paydown		29,936	29,936	29,929	29,915		21		21		29,936			0	295	09/25/2033	1FM
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	.	03/01/2016	Paydown		31,110	31,110	31,101	31,431		(321)		(321)		31,110			0	235	12/25/2033	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....	.	03/01/2016.	Paydown.....		89,997	89,997	89,975	91,289		(1,292)		(1,292)		89,997			0	669	01/25/2034....	1FM.....
25674D	AC	7	Dollar Tree Inc Term Ln B Nt 1 3.500%.....	.	01/26/2016.	Redemption 100.0000.....		6,125,921	6,125,921	6,141,236	6,099,665	41,338	(15,082)		26,256		6,125,921			0	26,956	02/06/2022....	3FE.....
26441C	AD	7	Duke Energy Corp Sr Nt 5.050% 09/15/19.....	.	01/01/2016.	Basis Adjustment.....		12,433	1,000,000	12,433					0		12,433			0		09/15/2019....	2FE.....
26884T	AA	0	ERAC USA Finance Company Sr Nt 5.250%.....	.	01/01/2016.	Basis Adjustment.....		40,005	1,290,000	40,005					0		40,005			0		10/01/2020....	2FE.....
277432	AH	3	Eastman Chem Co Sr Nt 5.500% 11/15/19.....	.	01/01/2016.	Basis Adjustment.....		63,517	1,000,000	63,517					0		63,517			0		11/15/2019....	2FE.....
29337#	AA	7	Enhanced Cap CT Fund III LLC ABS CAPCO N.....	.	03/15/2016.	Redemption 100.0000.....		154,881	154,881	154,881	154,881				0		154,881			0	2,830	12/15/2020....	1FE.....
29379V	AS	2	Enterprise Products Operations Co Gtd Nt.....	.	02/01/2016.	Maturity.....		1,000,000	1,000,000	1,000,014			(14)		(14)		1,000,000			0	16,000	02/01/2016....	2FE.....
29379V	AS	2	Enterprise Products Operations Co Gtd Nt.....	.	01/01/2016.	Basis Adjustment.....		305	500,000	305					0		305			0		02/01/2016....	2FE.....
301965	CE	7	FFCA Sec Lending Corp LBASS Frnch Ln Ser.....	.	03/01/2016.	Paydown.....		51,549	51,549	50,964	51,284		265		265		51,549			0	681	05/18/2026....	3AM.....
30260@	AA	8	FMV Smithtown Assoc CTL 7.700% 10/04/1.....	.	03/01/2016.	Redemption 100.0000.....		182,225	182,225	189,514	184,000		(1,775)		(1,775)		182,225			0	2,344	10/04/2019....	2.....
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A 6.720%.....	.	01/15/2016.	Paydown.....		168,788	168,788	167,264	167,895		894		894		168,788			0	5,671	07/15/2023....	2FE.....
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 Cl B 6.8.....	.	01/15/2016.	Paydown.....		112,078	112,078	112,078	112,078				0		112,078			0	3,836	01/15/2019....	2FE.....
32007U	BJ	7	First Data Corp Term Ln C1 Nt 2 3.940%.....	.	03/29/2016.	Redemption 100.0000.....		3,630,774	3,630,774	3,630,077			696		696		3,630,774			0	1,983	03/24/2018....	3FE.....
32007U	BJ	7	First Data Corp Term Ln C1 Nt 1 3.940%.....	.	03/29/2016.	Tax Free Exchange.....		18,503,404	18,839,956	18,260,859	18,347,449	117,952	38,003		155,955		18,503,404			0	195,253	03/24/2018....	3FE.....
32052E	AA	7	First Horizon Mtg PT Tr RMBS Ser 2006-AR.....	.	03/01/2016.	Paydown.....		76,859	87,788	78,916	78,916				0		78,916		(2,057)	(2,057)	308	11/25/2036....	1FM.....
32052W	AC	3	First Horizon Mtg PT Tr RMBS Ser 2007-FA.....	.	03/01/2016.	Paydown.....		70,950	87,844	76,198	68,751	7,447			7,447		76,198		(5,248)	(5,248)	989	08/25/2037....	3FM.....
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199.....	.	03/01/2016.	Paydown.....		17,729	17,729	18,122	17,709		19		19		17,729			0	205	12/10/2024....	6FM.....
34347@	AA	7	Flowchem LLC Sr Term Ln 7.500% 12/01/1.....	.	02/01/2016.	Redemption 100.0000.....		652,878	652,878	652,878	652,878				0		652,878			0	8,045	12/01/2018....	3.....
35671D	AZ	8	Freeport-McMoran Copper & Gold Sr Nt 3.....	.	03/17/2016.	Various.....		1,801,125	2,500,000	2,471,875	2,475,532		598		598		2,476,129		(675,004)	(675,004)	48,513	03/15/2023....	2FE.....
35671D	BG	9	Freeport-McMoran Copper & Gold Sr Nt 3.....	.	02/29/2016.	Various.....		926,375	1,700,000	1,642,110	1,660,665		913		913		1,661,578		(735,203)	(735,203)	21,084	03/15/2020....	2FE.....
35729Q	AS	7	Fremont Home Loan Tr RMBS Ser 2006-B Cl.....	.	03/25/2016.	Redemption 45.7565.....		28,906	63,174	5,877	5,877		23,029		23,029		28,906			0		08/25/2036....	1FM.....
35729Q	AS	7	Fremont Home Loan Tr RMBS Ser 2006-B Cl.....	.	03/25/2016.	Capital Distribution.....		34,268		34,268	34,268				0		34,268			0		08/25/2036....	1FM.....
35729T	AD	4	Fremont Home Loan Owner Tr RMBS Ser 2006.....	.	03/29/2016.	Paydown.....		40,552	40,552	25,149	25,149		15,404		15,404		40,552			0	40	10/25/2036....	1FM.....
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200.....	.	03/01/2016.	Paydown.....		61,109	61,109	58,072	59,597		1,511		1,511		61,109			0	515	06/25/2035....	1FM.....
39322G	AB	9	Green Plains Processing LLC Term Ln B Nt.....	.	03/29/2016.	Tax Free Exchange.....		12,445,305	12,446,234	12,444,787	12,197,310	247,969	26		247,995		12,445,305			0	204,499	06/10/2020....	4FE.....
39322G	AB	9	Green Plains Processing LLC Term Ln B Nt.....	.	03/31/2016.	Redemption 100.0000.....		57,757		57,757	57,308		449		449		57,757			0	25	06/10/2020....	4FE.....
39539M	AA	7	Greenpoint Mtg Funding Tr RMBS Ser 2007-.....	.	03/28/2016.	Paydown.....		79,975	79,975	74,650	74,650		5,325		5,325		79,975			0	72	06/25/2037....	1FM.....
404122	AN	3	HCA Inc Term Ln B4 Nt 1 3.881% 05/01/1.....	.	03/31/2016.	Redemption 100.0000.....		1,857	1,857	1,830	1,844		13		13		1,857			0	16	05/01/2018....	3FE.....
404122	AP	8	HCA Inc Term Ln B5 Nt 1 3.183% 03/31/1.....	.	03/18/2016.	Tax Free Exchange.....		6,724,766	6,728,374	6,716,673	6,715,712	8,335	719		9,054		6,724,766			0	46,342	03/31/2017....	3FE.....
404122	AS	2	HCA Inc Term Ln B6 Nt 1 3.683% 03/08/2.....	.	03/18/2016.	Redemption 100.0000.....		6,728,374	6,728,374	6,724,766			3,608		3,608		6,728,374			0		03/08/2023....	3FE.....
41164T	AA	0	Harborview Mtg Loan Tr RMBS Ser 2007-A C.....	.	03/21/2016.	Paydown.....		95,142	105,579	20,060	20,060				0		20,060		75,082	75,082	213	06/21/2037....	1FM.....
41164Y	AB	7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....	.	03/21/2016.	Paydown.....		72,139	72,139	70,313	70,874		1,265		1,265		72,139			0	76	07/19/2047....	1FM.....
41283L	AA	3	Harley-Davidson Finl Svc Co Gtd Nt 3.8.....	.	03/15/2016.	Maturity.....		1,000,000	1,000,000	1,053,692	1,003,645		(3,645)		(3,645)		1,000,000			0	19,375	03/15/2016....	1FE.....
42770L	AA	1	Hero Funding Trust LBASS Ser 2015-1A Cl.....	.	03/20/2016.	Paydown.....		374,502	374,502	374,333	374,374		129		129		374,502			0	2,212	09/21/2040....	1FE.....
42770Q	AA	0	Hero Funding Trust LBASS Ser 2014-2A Cl.....	.	03/20/2016.	Paydown.....		884,570	884,570	883,968	883,923		647		647		884,570			0	17,647	09/21/2040....	1FE.....
42770R	AA	8	Hero Funding Trust LBASS Ser 2014-1A Cl.....	.	03/20/2016.	Paydown.....		967,837	967,837	970,128	969,888		(2,051)		(2,051)		967,837			0	22,986	09/20/2038....	1FE.....

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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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL			03/20/2016	Paydown			347,647	347,647	347,608	347,611			37		37	347,647			0	2,483	09/20/2040	1FE
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl			03/20/2016	Paydown			226,178	226,178	226,170	226,169			8		8	226,178			0	1,049	09/20/2041	1FE
42833U AB 4	Hi-Crush Partners Term Ln Nt 1 4.750%			03/31/2016	Redemption 100.0000			40,038	40,038	40,038	31,096	8,942			8,942	40,038			0	481	04/28/2021	4FE	
437076 AP 7	Home Depot Inc Sr Nt 5.400% 03/01/16			03/01/2016	Maturity			1,000,000	1,000,000	995,110	999,896		104		104	1,000,000			0	27,000	03/01/2016	1FE	
438516 AP 1	Honeywell International Inc Sr Nt 5.40			03/15/2016	Maturity			2,500,000	2,500,000	2,496,350	2,499,906		94		94	2,500,000			0	67,500	03/15/2016	1FE	
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007			03/01/2016	Paydown			62,103	72,842	44,258	44,258				0		44,258		17,845	17,845	457	09/25/2037	1FM
446150 AG 9	Huntington Bancshares Sub Bk Nt 7.000%			01/01/2016	Basis Adjustment			78,308	1,000,000	78,308					0		78,308			0		12/15/2020	2FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T			03/31/2016	Redemption 100.0000			5,038	5,038	4,977			61		61	5,038			0	16	09/30/2021	3FE	
44701P AV 6	Huntsman International Inc Sr 1st Lien T			02/29/2016	Tax Free Exchange			4,977	5,038	4,975	4,975		2		2	4,977			0	48	09/30/2021	3FE	
44701P AX 2	Huntsman International Inc 2015 Extended			03/31/2016	Redemption 100.0000			158,833	158,833	158,133	156,980	1,222	631		1,853	158,833			0	1,784	04/19/2019	3FE	
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1 0			03/25/2016	Paydown			71,087	71,087	69,227	69,227		1,860		1,860	71,087			0	93	04/25/2035	1FM	
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S			03/28/2016	Redemption 100.0000			31,786	31,786	31,786	31,786				0	31,786			0	466	10/25/2056	2AM	
45256H AA 6	Impact Funding LLC CMBS Cf Tranche A			03/01/2016	Paydown			161,670	161,670	166,204	162,746		(1,076)		(1,076)	161,670			0	832	07/01/2022	1FE	
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			03/01/2016	Paydown			338,318	338,318	338,501	338,396		(78)		(78)	338,318			0	3,695	01/25/2051	1FE	
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1			03/01/2016	Paydown			166,470	166,144	166,612	141,879	24,428			24,428	166,306			164	164	1,504	08/25/2037	1FM
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3			03/01/2016	Paydown			296,625	296,625	297,173	296,220		(50)		(50)	296,170			455	455	2,359	01/25/2037	1FM
459200 GU 9	International Bus Machs Corp Sr Nt 2.0			01/05/2016	Maturity			2,000,000	2,000,000	1,975,036	1,999,889		111		111	2,000,000			0	20,000	01/05/2016	1FE	
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			03/01/2016	Paydown			7,927	7,900	7,865	6,815	1,055			1,055	7,870			57	57	40	04/25/2036	1FM
46625Y Q2 2	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			03/01/2016	Paydown			1,295,048	1,295,048	1,286,322	1,291,327		3,721		3,721	1,295,048			0	18,017	04/15/2043	1FM	
49327X AB 6	Key Bank NA Sub MT Nt 5.450% 03/03/16			03/03/2016	Maturity			2,500,000	2,500,000	2,499,840	2,500,015		(15)		(15)	2,500,000			0	63,583	03/03/2016	2FE	
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl			03/11/2016	Paydown			42,743	42,743	42,923	42,737		6		6	42,743			0	452	07/15/2044	1FM	
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A			03/11/2016	Paydown			56,712	56,712	56,996	56,714		(1)		(1)	56,712			0	577	07/15/2040	1FM	
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C			03/10/2016	Redemption 100.0000			44,048	44,048	47,767	44,551		(503)		(503)	44,048			0	398	04/10/2017	1	
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C			03/10/2016	Redemption 100.0000			24,549	24,549	27,780	24,901		(352)		(352)	24,549			0	268	04/10/2017	1	
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/			03/15/2016	Redemption 100.0000			51,839	51,839	54,367	52,658		(820)		(820)	51,839			0	665	01/15/2021	4	
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			03/15/2016	Redemption 100.0000			48,107	48,107	52,912	49,122		(1,015)		(1,015)	48,107			0	659	11/15/2018	5*	
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1 6			03/01/2016	Paydown			16,931	16,931	16,941	16,913		17		17	16,931			0	168	04/25/2036	1FM	
52660F AB 4	Leonardo Acquisition Corp 1st Lien TL Nt			01/22/2016	Redemption 100.0000			25,545,679	25,545,679	25,511,815	25,316,988	194,131	34,560		228,691	25,545,679			0	239,515	01/31/2021	4FE	
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			03/25/2016	Paydown			832,724	832,724	778,597	785,151		47,574		47,574	832,724			0	1,082	09/25/2034	1FM	
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC			03/25/2016	Paydown			87,093	87,093	49,518	49,518		37,575		37,575	87,093			0	87	08/25/2036	1FM	
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007			03/01/2016	Paydown			56,936	56,936	51,443	47,153	6,513	47		6,560	53,713			3,223	3,223	731	11/25/2021	3FM
55313K AE 1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2			03/01/2016	Paydown			78,575	78,575	74,478	78,008		567		567	78,575			0	658	06/12/2050	1FM	
58155Q AD 5	McKesson Corp Sr Nt 4.750% 03/01/21			01/01/2016	Basis Adjustment			81,929	1,000,000	81,929					0	81,929			0			03/01/2021	2FE
58933Y AB 1	Merck & Co Inc Sr Nt 2.250% 01/15/16			01/15/2016	Maturity			1,000,000	1,000,000	998,943	999,981		19		19	1,000,000			0	11,250	01/15/2016	1FE	
59020U 3X 1	Merrill Lynch Crd Bse A S & S RMBS Ser 2			03/25/2016	Paydown			54,741	54,741	46,235	53,388		1,353		1,353	54,741			0	48	01/25/2037	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2	03/01/2016	Paydown		3,120	3,120	3,038	3,075		45		45			3,120					0	26	08/25/2036	1FM
594918 AK 0	Microsoft Corp Sr Nt 2.500% 02/08/16	02/08/2016	Maturity		1,000,000	1,000,000	997,530	999,946		54		54			1,000,000					0	12,500	02/08/2016	1FE
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28	03/15/2016	Paydown		81,927	81,927	68,891	68,891		13,036		13,036			81,927					0	990	02/15/2036	1AM
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%	03/15/2016	Paydown		43,404	43,404	43,403	43,404		0		0			43,404					0	403	07/15/2038	2AM
60662W AJ 1	Mitchell International Inc 1st Lien TL N	03/31/2016	Redemption 100.0000		34,117	34,117	33,996			121		121			34,117					0	264	10/11/2020	4FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N	01/29/2016	Tax Free Exchange		33,996	34,117	33,946	32,198		1,796		2			1,798					0		10/11/2020	4FE
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C	03/25/2016	Paydown		167,039	167,039	153,676	155,079		11,960					11,960					0	405	08/25/2034	1FM
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 CI	03/01/2016	Paydown		10,629	10,629	10,629	10,629		0		0			10,629					0	94	11/25/2018	1FM
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR	03/01/2016	Paydown		671,110	670,382	595,341	595,341		0		0			595,341				75,768	75,768	3,639	09/25/2035	1FM
61751X AE 0	Morgan Stanley Cap I CMBS Ser 2007-T25 C	03/01/2016	Paydown		108,265	108,265	104,234	107,794		471					471					0	799	11/12/2049	1FM
61755Y AF 1	Morgan Stanley Cap I CMBS Ser 2007-IQ15	03/01/2016	Paydown		126,140	126,140	125,138	125,839		301					301					0	1,342	06/11/2049	1FM
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16	03/01/2016	Paydown		85,797	85,797	97,514	89,805		(4,009)		(4,009)			85,797					0	1,098	12/12/2049	1FM
636516 AB 2	National Inst of Hlth Fishers CTL PI I B	01/15/2016	Redemption 100.0000		111,892	111,892	111,892	111,892		0		0			111,892					0	3,916	01/15/2024	1
636517 AA 2	National Inst of Hlth Fishers CTL PI II	01/15/2016	Redemption 100.0000		66,938	66,938	66,938	66,938		0		0			66,938					0	2,366	07/15/2022	1
63651P AA 2	National Inst Health Twinbrook CTL B Bid	03/15/2016	Redemption 100.0000		83,055	83,055	83,055	83,055		0		0			83,055					0	769	01/15/2019	1
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser	03/25/2016	Paydown		1,201,094	1,201,094	1,100,600	1,138,027		63,068		63,068			1,201,094					0	1,028	03/25/2037	1FM
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gld	01/15/2016	Redemption 100.0000		278,539	278,539	278,539	278,539		0		0			278,539					0	8,217	01/15/2020	1
651714 BA 4	Newpage Corp New Money TL Nt 1 11.000%	03/03/2016	Redemption 100.0000		67,184	67,184	67,184			0		0			67,184					0	738	07/26/2017	5FE
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	03/01/2016	Paydown		21,044	21,044	21,043	20,988		55		55			21,044					0	190	03/25/2034	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	03/25/2016	Paydown		10,948	10,948	3,421	3,421		7,527		7,527			10,948					0	17	04/25/2036	1FM
65536H CQ 9	Nomura Home Equity Loan Inc RMBS Ser 200	01/25/2016	Paydown		52,381	52,381	50,944	50,944		1,437		1,437			52,381					0	26	02/25/2036	1FM
666807 BA 9	Northrop Grumman Corp Sr Nt 5.050% 08/	01/01/2016	Basis Adjustment		5,105	2,000,000	5,105			0		0			5,105					0		08/01/2019	2FE
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	03/07/2016	Redemption 100.0000		137,770	137,770	137,770	137,770		0		0			137,770					0	1,495	11/07/2023	1
67134Q AA 8	Oak Hill Advisors Res Ln Tr RMBS Ser 201	03/25/2016	Paydown		1,375,373	1,375,373	1,375,373	1,368,674		6,699		6,699			1,375,373					0	8,314	01/25/2055	5*
674599 BZ 7	Occidental Petroleum Corp Sr Nt 2.500%	02/01/2016	Maturity		3,000,000	3,000,000	2,999,060	2,999,970		30		30			3,000,000					0	37,500	02/01/2016	1FE
68216D AC 2	Omnitracs 1st Lien TL Nt 1 4.750% 11/2	03/31/2016	Redemption 100.0000		22,091	22,091	21,980	21,575		433		83			516					0	265	11/25/2020	4FE
69349L AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22	01/01/2016	Basis Adjustment		68,217	1,500,000	68,217			0		0			68,217					0		11/01/2022	1FE
71677H AB 1	PetSmart Inc Term Ln Nt 1 4.250% 03/10	01/29/2016	Redemption 100.0000		82,513	82,513	82,822	80,269		2,534		(291)			2,243					0	448	03/10/2022	3FE
718172 AA 7	Philip Morris Intl Inc Sr Nt 5.650% 05	01/01/2016	Basis Adjustment		48,737	1,000,000	48,737			0		0			48,737					0		05/16/2018	1FE
73019# AA 0	PNC Equip Finc LLC LBASS Priv PI Nt Ser	03/13/2016	Redemption 100.0000		290,287	290,287	290,287	290,287		0		0			290,287					0	4,354	09/13/2027	1
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser	03/13/2016	Redemption 100.0000		209,713	209,713	209,713	209,713		0		0			209,713					0	3,146	09/13/2027	1
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt	03/31/2016	Redemption 100.0000		119,782	119,782	119,782	119,782		0		0			119,782					0	1,767	12/31/2018	2
74005P AP 9	Praxair Inc Sr Nt 5.200% 03/15/17	02/29/2016	Call 104.6960		3,140,880	3,000,000	2,997,167	2,999,143		141,737		141,737			3,140,880					0	71,067	03/15/2017	1FE
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1	03/31/2016	Redemption 100.0000		36,922	36,922	37,007	36,552		447		(78)			369					0	420	05/20/2021	4FE
74049L AF 8	Western Dental Services Inc New Term Ln	02/22/2016	Jeffries & Co Inc		6,938,517	8,150,312	8,053,971	7,053,077		1,036,425		2,081			1,038,506				(1,153,067)	(1,153,067)	112,573	11/01/2018	5FE

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
74049L AF 8	Western Dental Services Inc New Term Ln.....		.	01/21/2016.	Redemption 100.0000.....	.....	.....(22,643)	(22,643)	(22,077)	(22,643)	.....	.....	.....	.....0	.....	.....(22,643)	.....	.....	.....0	.....	11/01/2018....	5FE.....
74153Q AH 5	Pride International Inc Co Gtd Nt 6.87.....		.	03/11/2016.	Imperial Capital LLC.....	.....	.....1,520,000	2,000,000	2,293,634	2,220,722	.....	.....(8,908)	.....	.....(8,908)	.....	.....2,211,814	.....	.....(691,814)	(691,814)	80,590	08/15/2020....	3FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9.....		.	03/01/2016.	Paydown.....	.....	.....151,819	151,819	123,651	137,556	.....	.....14,264	.....	.....14,264	.....	.....151,819	.....	.....0	0	1,761	10/25/2035....	2FM.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser.....		.	03/01/2016.	Paydown.....	.....	.....46,186	81,192	58,813	58,813	.....	.....	.....	.....0	.....	.....58,813	.....	.....(12,627)	(12,627)	827	09/25/2037....	1FM.....
74966U AJ 9	RPI Finance Trust Term Ln B3 Nt 1 3.25.....		.	03/31/2016.	Redemption 100.0000.....	.....	.....16,941	16,941	16,761	16,887	.....	.....54	.....	.....54	.....	.....16,941	.....	.....	.....0	139	11/10/2016....	2FE.....
74966U AL 4	RPI Finance Trust Term Ln B-4 Nt 1 3.5.....		.	03/31/2016.	Redemption 100.0000.....	.....	.....47,339	47,339	47,339	47,339	.....	.....	.....	.....0	.....	.....47,339	.....	.....	.....0	419	11/09/2020....	2FE.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser.....		.	03/25/2016.	Paydown.....	.....	.....119,417	119,417	102,345	102,345	.....	.....	.....	.....0	.....	.....102,345	.....	.....17,072	17,072	98	08/25/2037....	1FM.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....		.	02/01/2016.	Redemption 100.0000.....	.....	.....120,370	120,370	131,390	121,761	.....	.....(1,391)	.....	.....(1,391)	.....	.....120,370	.....	.....	.....0	3,912	08/01/2017....	3AM.....
758203 AA 1	Reed Elsevier Plc Deb 6.625% 10/15/23.....		.	01/01/2016.	Basis Adjustment.....	.....	.....49,005	1,000,000	49,005	.....	.....	.....	.....	.....0	.....	.....49,005	.....	.....	.....0	.....	10/15/2023....	2FE.....
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser.....		.	03/01/2016.	Paydown.....	.....	.....20,067	20,067	20,062	20,038	.....	.....	.....	.....0	.....	.....20,038	.....	.....29	29	215	01/25/2032....	1FM.....
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser.....		.	03/01/2016.	Paydown.....	.....	.....61,591	61,591	57,896	59,760	.....	.....13	.....	.....13	.....	.....59,773	.....	.....1,819	1,819	384	11/25/2032....	1FM.....
76110V KU 1	Residential Funding Mtg Sec II RMBS Ser.....		.	03/25/2016.	Paydown.....	.....	.....7,276	7,276	3,482	3,482	.....	.....3,794	.....	.....3,794	.....	.....7,276	.....	.....	.....0	8	08/25/2032....	1FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A.....		.	03/01/2016.	Paydown.....	.....	.....19,381	26,016	19,038	19,038	.....	.....	.....	.....0	.....	.....19,038	.....	.....343	343	228	09/25/2037....	2FM.....
761713 AF 3	Reynolds American Inc Co Gtd Nt 7.750%.....		.	03/05/2016.	Call 114.2861.....	.....	.....9,142,885	8,000,000	8,934,970	8,318,711	.....	.....824,174	.....	.....824,174	.....	.....9,142,885	.....	.....	.....0	161,889	06/01/2018....	2FE.....
761713 AY 2	Reynolds American Inc Sr Nt 4.850% 09/.....		.	01/01/2016.	Basis Adjustment.....	.....	.....104,441	1,500,000	104,441	.....	.....	.....	.....	.....0	.....	.....104,441	.....	.....	.....0	.....	09/15/2023....	2FE.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI.....		.	03/15/2016.	Paydown.....	.....	.....123,128	123,128	123,058	123,093	.....	.....36	.....	.....36	.....	.....123,128	.....	.....	.....0	393	03/15/2033....	1FE.....
785778 HD 6	SACO I Tr RMBS Ser 2005-6 CI A 1.013%.....		.	01/25/2016.	Paydown.....	.....	.....13,803	13,803	13,330	13,330	.....	.....473	.....	.....473	.....	.....13,803	.....	.....	.....0	11	09/25/2035....	1FM.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 CI 1A 0.583%.....		.	02/25/2016.	Paydown.....	.....	.....4,071	16,213	5,593	5,596	.....	.....	.....	.....0	.....	.....5,596	.....	.....(1,525)	(1,525)	.....	04/25/2036....	1FM.....
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 3.....		.	03/31/2016.	Redemption 100.0000.....	.....	.....57,620	57,620	56,334	52,485	3,864	1,271	.....	.....5,135	.....	.....57,620	.....	.....	.....0	1,172	10/01/2021....	3FE.....
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 3.....		.	02/29/2016.	Tax Free Exchange.....	.....	.....14,657,991	14,693,002	14,656,730	13,383,753	1,273,235	1,003	.....	.....1,274,238	.....	.....14,657,991	.....	.....	.....0	222,844	10/01/2021....	3FE.....
820922 AV 4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser.....		.	02/01/2016.	Paydown.....	.....	.....33,283	33,283	30,368	32,604	.....	.....679	.....	.....679	.....	.....33,283	.....	.....	.....0	313	05/01/2017....	1.....
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....		.	03/31/2016.	Redemption 100.0000.....	.....	.....67,971	67,971	67,292	67,463	.....	.....508	.....	.....508	.....	.....67,971	.....	.....	.....0	988	11/23/2019....	4FE.....
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....		.	03/31/2016.	Tax Free Exchange.....	.....	.....405,387	408,265	404,183	405,213	.....	.....173	.....	.....173	.....	.....405,387	.....	.....	.....0	6,260	11/23/2019....	4FE.....
83578B AH 6	Sophia LP Term Ln Nt 1 4.750% 09/21/22.....		.	03/31/2016.	Redemption 100.0000.....	.....	.....62,500	62,500	62,188	61,688	510	303	.....	.....813	.....	.....62,500	.....	.....	.....0	750	09/21/2022....	4FE.....
84762L AR 6	Spectrum Brands Inc Sr Nt 6.125% 12/15.....		.	01/28/2016.	Barclays Capital.....	.....	.....3,648,750	3,500,000	3,631,250	3,624,346	.....	.....(1,214)	.....	.....(1,214)	.....	.....3,623,132	.....	.....25,618	25,618	26,967	12/15/2024....	4FE.....
84762L AT 2	Spectrum Brands Inc Sr Nt 5.750% 07/15.....		.	01/29/2016.	Various.....	.....	.....5,397,650	5,266,000	5,394,913	5,346,313	43,728	(1,161)	.....	.....42,567	.....	.....5,388,880	.....	.....8,770	8,770	211,280	07/15/2025....	4FE.....
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		.	01/15/2016.	Redemption 100.0000.....	.....	.....195,591	195,591	195,591	195,591	.....	.....	.....	.....0	.....	.....195,591	.....	.....	.....0	6,758	01/15/2019....	1.....
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease.....		.	01/31/2016.	Redemption 100.0000.....	.....	.....51,188	51,188	51,188	51,188	.....	.....	.....	.....0	.....	.....51,188	.....	.....	.....0	1,751	01/31/2019....	2.....
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease.....		.	01/31/2016.	Redemption 100.0000.....	.....	.....52,120	52,120	52,120	52,120	.....	.....	.....	.....0	.....	.....52,120	.....	.....	.....0	1,783	01/31/2019....	2.....
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease.....		.	01/31/2016.	Redemption 100.0000.....	.....	.....48,400	48,400	48,400	48,400	.....	.....	.....	.....0	.....	.....48,400	.....	.....	.....0	1,655	01/31/2019....	2.....
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease.....		.	01/31/2016.	Redemption 100.0000.....	.....	.....48,400	48,400	48,400	48,400	.....	.....	.....	.....0	.....	.....48,400	.....	.....	.....0	1,655	01/31/2019....	2.....
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct.....		.	03/15/2016.	Redemption 100.0000.....	.....	.....23,673	23,673	23,673	23,673	.....	.....	.....	.....0	.....	.....23,673	.....	.....	.....0	499	12/15/2016....	1FE.....
86280A AA 5	Stratford CLO Ser 2007-1A CI A1 0.936%.....		.	02/01/2016.	Paydown.....	.....	.....1,049,729	1,049,729	902,767	1,002,009	.....	.....47,720	.....	.....47,720	.....	.....1,049,729	.....	.....	.....0	1,722	11/01/2021....	1FE.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003.....		.	03/25/2016.	Paydown.....	.....	.....572,707	572,707	526,312	532,518	.....	.....40,189	.....	.....40,189	.....	.....572,707	.....	.....	.....0	1,384	07/25/2033....	1FM.....
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004.....		.	03/01/2016.	Paydown.....		51,835	51,835	51,827	51,780		55		55		51,835			0	430	03/25/2034....	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-			03/01/2016.	Paydown		461,086	461,319	416,317	416,317				0		416,317		44,769	44,769	4,223	04/25/2047	1FM
86686B AC 9	Sun Products Corp Term Ln B Nt 1 5.500			03/31/2016.	Redemption 100.0000		10,159	10,159	9,880	9,474	416	269		685		10,159			0	237	03/18/2020	4FE
86686B AC 9	Sun Products Corp Term Ln B Nt 1 5.500			02/29/2016.	Tax Free Exchange		14,535,543	14,852,250	14,448,208	13,849,723	674,894	10,927		685,821		14,535,543			0	283,637	03/18/2020	4FE
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 CI A1			03/01/2016.	Paydown		130,113	130,113	104,255	89,089	15,165	25,858		41,023		130,113			0	1,008	07/25/2037	1FM
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			03/10/2016.	Paydown		1,618,573	1,618,573	1,608,348	1,617,159		1,414		1,414		1,618,573			0	15,855	08/15/2039	1FM
88632Q A* 4	Tibco Software Inc Term Ln Nt 1 6.500%			02/26/2016.	Redemption 100.0000		37,500	37,500	36,609	33,781	2,950	769		3,719		37,500			0	386	11/25/2020	4FE
89440* AA 9	Travel Leaders Group LLC Term Ln B Nt 1			03/31/2016.	Redemption 100.0000		242,346	242,346	241,134	239,317	1,928	1,101		3,029		242,346			0	4,591	12/05/2020	4FE
89789T AA 4	Truman Capital Mtg Ln Tr RMBS Ser 2014-N			03/25/2016.	Paydown		2,115,749	2,115,749	2,113,043	2,108,428	6,023	1,297		7,320		2,115,749			0	12,081	07/25/2053	5*
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			03/01/2016.	Paydown				22,960	18,022		(18,022)		(18,022)					0	693	12/10/2045	1FE
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			03/01/2016.	Redemption 100.0000		617,649	617,649	617,649	617,649				0		617,649			0	25,910	03/01/2022	3FE
90350C AA 8	US Residential Opportu Fund Tr RMBS Ser			03/27/2016.	Paydown		576,937	576,937	576,937	573,189	3,748			3,748		576,937			0	3,554	01/27/2035	5*
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A			01/08/2016.	Redemption 100.0000		436,809	436,809	436,809	436,809				0		436,809			0	6,792	09/08/2024	1
904764 AL 1	Unilever Cap Corp Co Gtd Nt 2.750% 02/			02/10/2016.	Maturity		2,000,000	2,000,000	1,998,356	1,999,953		47		47		2,000,000			0	27,500	02/10/2016	1FE
90783T AA 8	Union Pacific RR PTC Ser 2004-1 5.404%			01/02/2016.	Redemption 100.0000		390,509	390,509	390,509	390,509				0		390,509			0	10,552	07/02/2025	1FE
90931Q AA 5	United Airl Lines LBASS EETC 2013-1 CI B			02/15/2016.	Paydown		2,027,918	2,027,918	2,036,214	2,034,657		(6,739)		(6,739)		2,027,918			0	54,500	02/15/2023	2FE
91736# AA 4	United States of America BIA CTL GSA Gtd			03/15/2016.	Redemption 100.0000		104,732	104,732	104,732	104,732				0		104,732			0	3,001	03/15/2024	1
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G			03/15/2016.	Redemption 100.0000		251,065	251,065	250,239	250,855		210		210		251,065			0	1,971	11/15/2018	1
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser			03/25/2016.	Paydown		502,864	502,864	502,864	501,222	1,642			1,642		502,864			0	2,983	10/25/2057	5*
91830D AJ 5	Vericrest Opportunity Ln Trans RMBS Ser			03/25/2016.	Paydown		898,255	898,255	897,322	894,143	3,323	788		4,111		898,255			0	5,649	04/25/2055	5*
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser			03/25/2016.	Paydown		912,125	912,125	911,162	901,792	9,471	862		10,333		912,125			0	4,841	02/25/2055	5*
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser			03/25/2016.	Paydown		330,856	330,856	330,490	325,979	4,466	411		4,877		330,856			0	1,929	06/26/2045	5*
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser			03/25/2016.	Paydown		789,701	789,701	788,905	775,900	13,034	767		13,801		789,701			0	4,519	03/25/2055	5*
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22			03/15/2016.	Redemption 100.0000		60,789	60,789	60,789	60,789				0		60,789			0	673	04/15/2022	2
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser			03/25/2016.	Paydown		326,635	326,635	326,282	322,066	4,254	314		4,568		326,635			0	1,803	02/25/2055	5*
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser			03/25/2016.	Paydown		989,702	989,702	988,949	988,971		730		730		989,702			0	8,058	11/27/2045	1Z
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-			03/01/2016.	Paydown		46,672	46,672	46,203	46,521		150		150		46,672			0	487	02/15/2051	1FM
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8			03/01/2016.	Paydown		107,570	146,809	130,965	130,965				0		130,965		(23,396)	(23,396)	590	08/25/2046	1FM
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10			03/01/2016.	Paydown		13,583	13,324	13,344	12,014	1,311			1,311		13,325		258	258	65	09/25/2036	1FM
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12			03/01/2016.	Paydown		23,951	24,832	24,907	22,196	2,686			2,686		24,882		(931)	(931)	108	10/25/2036	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			03/01/2016.	Paydown		38,979	39,179	35,951	35,951				0		35,951		3,029	3,029	141	11/25/2036	1FM
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			03/01/2016.	Paydown		176,083	170,221	130,849	130,849				0		130,849		45,235	45,235	710	04/25/2037	1FM
94974B FY 1	Wells Fargo & Co Sr Nt 4.100% 06/03/26			01/01/2016.	Basis Adjustment		20,631	2,000,000	20,631					0		20,631			0		06/03/2026	1FE
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			03/01/2016.	Redemption 100.0000		28,581	28,581	28,581	28,581				0		28,581			0	317	08/01/2027	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			03/15/2016.	Redemption 100.0000		31,214	31,214	32,681	32,182		(968)		(968)		31,214			0	371	05/15/2032	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			03/10/2016.	Redemption 100.0000		84,875	84,875	84,875	84,875				0		84,875			0	941	10/10/2024	2

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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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59.....			.	03/01/2016.	Redemption 100.0000.....	.....	.....119,006	119,006	119,006	119,006	.....	.....	.....	.....0	.....	.....119,006	.....	.....	.....0	1,318	11/01/2022....	2.....
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....			.	03/01/2016.	Paydown.....	.....	.....380,348	380,348	386,053	385,826	.....	.....(5,479)	.....	.....(5,479)	.....	.....380,348	.....	.....	.....0	1,978	06/25/2035....	1FM.....
98149B AK 7	World Kitchen LLC Term Ln Nt 1 5.500%.....			.	03/31/2016.	Redemption 100.0000.....	.....	.....11,084	11,084	10,973	10,904	127	53	.....	.....180	.....	.....11,084	.....	.....	.....0	154	04/02/2018....	4FE.....
000000 00 0	Burger King Term Ln B2 Nt 1 3.750% 12/.....			A	03/31/2016.	Redemption 100.0000.....	.....	.....63,104	63,104	63,183	62,670	511	(78)	.....	.....433	.....	.....63,104	.....	.....	.....0	598	12/12/2021....	4FE.....
008916 AH 1	Agrium Inc Sr Nt 6.750% 01/15/19.....			I	01/01/2016.	Basis Adjustment.....	.....	.....51,638	1,000,000	51,638	.....	.....	.....	.....	.....0	.....	.....51,638	.....	.....	.....0	.....	01/15/2019....	2FE.....
066800 AA 1	Banro Corporation 2nd Lien Nt 10.000% 0.....			A	02/25/2016.	Direct.....	.....	.....282,000	375,000	257,496	206,250	84,931	9,908	.....	.....94,839	.....	.....301,089	.....	.....(19,089)	(19,089)	18,904	03/01/2017....	5.....
496902 AJ 6	Kinross Gold Corp Sr Nt 5.125% 09/01/2.....			I	03/17/2016.	Morgan Stanley & Co Inc.....	.....	.....6,503,250	7,350,000	7,291,075	7,310,845	.....	.....1,142	.....	.....1,142	.....	.....7,311,987	.....	.....(808,737)	(808,737)	198,829	09/01/2021....	3FE.....
73755L AF 4	Potash Corp Saskatchewan Inc Sr Nt 6.5.....			I	01/01/2016.	Basis Adjustment.....	.....	.....44,721	1,000,000	44,721	.....	.....	.....	.....	.....0	.....	.....44,721	.....	.....	.....0	.....	05/15/2019....	1FE.....
878742 AS 4	Teck Cominco Ltd Sr Nt 6.000% 08/15/40.....			I	02/24/2016.	Morgan/JP/Securities - Bonds.....	.....	.....2,593,750	5,000,000	4,991,050	2,100,000	2,891,711	24	.....	.....2,891,735	.....	.....4,991,735	.....	.....(2,397,985)	(2,397,985)	161,667	08/15/2040....	3FE.....
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1.....			A	03/30/2016.	Redemption 100.0000.....	.....	.....62,500	62,500	25,000	22,813	2,188	37,500	.....	.....39,688	.....	.....62,500	.....	.....	.....0	990	08/13/2021....	5FE.....
000000 00 0	Axtel SAB de CV 1st Lien Nt 9.000% 01/.....			F	01/13/2016.	Direct.....	.....	.....224,675	215,000	219,838	219,589	.....	.....(56)	.....	.....(56)	.....	.....219,532	.....	.....5,143	5,143	9,084	01/31/2020....	4FE.....
000000 00 0	Axtel SAB de CV 1st Lien Nt 9.000% 01/.....			F	02/19/2016.	Call 106.7500.....	.....	.....1,264,988	1,185,000	1,221,045	1,219,390	843	44,755	.....	.....45,598	.....	.....1,264,988	.....	.....	.....0	58,954	01/31/2020....	4FE.....
000000 00 0	Avianca Holdings SA Sr Nt 8.375% 05/10.....			F	02/03/2016.	Direct.....	.....	.....68,850	85,000	64,813	.....	.....	.....163	.....	.....163	.....	.....64,975	.....	.....3,875	3,875	1,740	05/10/2020....	4FE.....
009503 AD 5	Airspeed Ltd ABS Vitesse Air Hdg TrCtf S.....			R	03/15/2016.	Paydown.....	.....	.....50,349	50,349	10,123	10,123	.....	.....40,226	.....	.....40,226	.....	.....50,349	.....	.....	.....0	589	06/15/2047....	5*.....
018890 16 0	Preferred Term Secs XIII LBASS Sec Nt Se.....			F	03/24/2016.	Paydown.....	.....	.....55,630	55,630	41,042	42,140	.....	.....13,489	.....	.....13,489	.....	.....55,630	.....	.....	.....0	151	03/24/2034....	1FE.....
055451 AQ 1	BHP Billiton Fin USA Ltd Co Gtd Nt 2.8.....			R	01/12/2016.	Goldman Sachs & Company.....	.....	.....9,289,300	10,000,000	10,019,747	10,014,021	.....	.....(79)	.....	.....(79)	.....	.....10,013,942	.....	.....(724,642)	(724,642)	112,604	02/24/2022....	1FE.....
11042A AA 2	British Airways Plc PTC 4.625% 06/20/2.....			F	03/20/2016.	Redemption 100.0000.....	.....	.....179,068	179,068	181,048	180,604	.....	.....(1,537)	.....	.....(1,537)	.....	.....179,068	.....	.....	.....0	2,070	06/20/2024....	1FE.....
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2.....			F	03/20/2016.	Redemption 100.0000.....	.....	.....594,201	594,201	601,949	599,017	.....	.....(4,816)	.....	.....(4,816)	.....	.....594,201	.....	.....	.....0	8,356	06/20/2020....	2FE.....
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate.....			R	01/04/2016.	Paydown.....	.....	.....34,286	34,286	21,600	23,402	.....	.....10,884	.....	.....10,884	.....	.....34,286	.....	.....	.....0	91	07/03/2033....	1FE.....
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt.....			R	03/24/2016.	Paydown.....	.....	.....35,959	35,959	25,567	26,713	.....	.....9,246	.....	.....9,246	.....	.....35,959	.....	.....	.....0	98	03/24/2034....	1FE.....
74041C AA 7	Preferred Term Sec Ltd XV LBASS Flt Rt N.....			R	03/29/2016.	Paydown.....	.....	.....118,131	118,131	86,232	71,011	.....	.....47,120	.....	.....47,120	.....	.....118,131	.....	.....	.....0	313	09/26/2034....	1FE.....
74041N AA 3	Preferred Term Sec XII LBASS Sec Nt 1.....			F	03/24/2016.	Paydown.....	.....	.....78,652	78,652	67,845	68,940	.....	.....9,712	.....	.....9,712	.....	.....78,652	.....	.....	.....0	244	12/24/2033....	1FE.....
74041N AL 9	Preferred Term Sec XII LBASS Ltd Ser XL.....			R	03/24/2016.	Paydown.....	.....	.....58,989	58,989	38,638	41,768	.....	.....17,221	.....	.....17,221	.....	.....58,989	.....	.....	.....0	157	12/24/2033....	1FE.....
74041U AA 7	Preferred Term Sec LBASS XIV Sec Nt 1.....			R	03/24/2016.	Paydown.....	.....	.....41,324	41,324	32,543	33,385	.....	.....7,940	.....	.....7,940	.....	.....41,324	.....	.....	.....0	105	06/24/2034....	1FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....			R	03/22/2016.	Paydown.....	.....	.....5,810	5,810	3,964	4,142	.....	.....1,667	.....	.....1,667	.....	.....5,810	.....	.....	.....0	13	12/22/2035....	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....			R	03/22/2016.	Redemption 100.0000.....	.....	.....376,858	376,858	287,354	294,936	.....	.....81,921	.....	.....81,921	.....	.....376,858	.....	.....	.....0	821	03/22/2038....	1FE.....
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....			R	03/22/2016.	Paydown.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	09/22/2036....	1AM.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se.....			R	03/22/2016.	Paydown.....	.....	.....21,135	21,135	13,907	15,937	.....	.....5,199	.....	.....5,199	.....	.....21,135	.....	.....	.....0	38	12/22/2036....	1AM.....
74986@ AE 1	RREEF America REIT II Inc Sr Nt 5.160%.....			F	01/06/2016.	Call 105.5194.....	.....	.....15,827,910	15,000,000	15,952,950	15,705,000	.....	.....122,910	.....	.....122,910	.....	.....15,827,910	.....	.....	.....0	49,450	06/13/2017....	1.....
81726J AE 1	Sensata Technologies 1st Lien Term Ln B.....			F	03/31/2016.	Redemption 100.0000.....	.....	.....24,875	24,875	24,700	24,716	.....	.....159	.....	.....159	.....	.....24,875	.....	.....	.....0	189	10/14/2021....	2FE.....
91911T AH 6	Vale Overseas Ltd Nt 6.875% 11/21/36.....			R	01/29/2016.	Direct.....	.....	.....163,442	247,000	238,973	239,113	.....	.....10	.....	.....10	.....	.....239,123	.....	.....(75,681)	(75,681)	2,919	11/21/2036....	2FE.....
931899 9A 8	Walkers SPV Priv Pl Nt 0.423% 12/31/19.....			R	03/31/2016.	Redemption 39.5032.....	.....	.....364,046	921,562	79,958	79,958	.....	.....284,088	.....	.....284,088	.....	.....364,046	.....	.....	.....0	617	12/31/2019....	6*.....
931899 9A 8	Walkers SPV Priv Pl Nt 0.423% 12/31/19.....			R	03/31/2016.	Capital Distribution.....	.....	.....557,516	.....	.....557,516	557,516	.....	.....	.....	.....0	.....	.....557,516	.....	.....	.....0	.....	12/31/2019....	6*.....
984245 AM 2	YPF Sociedad Anonima Sr Nt 8.500% 03/2.....			F	03/22/2016.	Direct.....	.....	.....125,156	125,000	125,000	.....	.....	.....	.....	.....0	.....	.....125,000	.....	.....156	156	.....	03/23/2021....	5FE.....
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850.....			F	03/01/2016.	Redemption 100.0000.....		165,381	165,381	165,381	165,381				0		165,381			0	2,005	03/01/2019....	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
G24524 AH 6			Country Garden Hldg Co Sr Nt 7.250% 04.....	F	03/04/2016.	Direct.....		1,215,675	1,175,000	1,210,375	1,206,055	.....	.....(629)	.....	.....(629)	.....	.....1,205,426	.....	.....10,249	10,249	29,065	04/04/2021....	3FE.....
G72212 AA 4			Preferred Term Secs XIX LBASS Sec Nt 0.....	F	03/22/2016.	Paydown.....		15,606	15,606	10,577	(52,491)	.....	.....68,090	.....	.....68,090	.....	.....15,606	.....	.....	.....0	23	12/22/2035....	1FE.....
G7222R AA 8			Preferred Term Secs XXI LBASS Sec Nt 0.....	F	03/22/2016.	Paydown.....		296,701	296,701	203,119	211,103	.....	.....85,598	.....	.....85,598	.....	.....296,701	.....	.....	.....0	646	03/22/2038....	1FE.....
G8038# AK 4			Serco Group plc Sr Nt Ser A 3.770% 05/.....	F	02/16/2016.	Call 100.0000.....		2,174,369	2,174,369	2,174,369	1,952,269	222,100	.....	.....	.....222,100	.....	.....2,174,369	.....	.....	.....0	20,949	05/14/2020....	3.....
L0426# AA 7			AWAS Aviation Capital Term Ln Nt 1 3.5.....	R	03/24/2016.	Redemption 100.0000.....		4,629,492	4,629,492	4,537,122	4,619,700	.....	.....9,792	.....	.....9,792	.....	.....4,629,492	.....	.....	.....0	46,989	05/12/2016....	2FE.....
L6388F AL 6			Millicom Intl Cellular Sr Nt 6.625% 10.....	R	03/01/2016.	Direct.....		1,092,500	1,150,000	1,230,500	1,062,313	156,432	(2,830)	.....	.....153,602	.....	.....1,215,915	.....	.....(123,415)	(123,415)	29,205	10/15/2021....	3FE.....
L7601F AC 5			Pinnacle Acquisition (Paradigm) Term Ln C.....	R	03/31/2016.	Redemption 100.0000.....		3,815	3,815	3,763	3,204	580	31	.....	.....611	.....	.....3,815	.....	.....	.....0	46	07/30/2019....	4FE.....
N3386# AM 1			Fugro NV Gld Sr Nt Ser A 5.050% 08/17/.....	F	01/27/2016.	Call 106.3782.....		1,090,252	1,024,883	902,731	904,384	.....	.....185,869	.....	.....185,869	.....	.....1,090,252	.....	.....	.....0	22,183	08/17/2018....	3.....
P2R35N AA 6			Cia Latino Americana Sr Mt Nt Ser E 11.....	F	02/11/2016.	Direct.....		93,980	100,000	90,500	91,668	.....	.....211	.....	.....211	.....	.....91,880	.....	.....2,100	2,100	3,865	10/15/2019....	5FE.....
P989MJ AY 7			YPF Sociedad Anonima Sr Nt 8.750% 04/0.....	F	03/22/2016.	Direct.....		64,088	65,000	66,755	62,969	3,656	(27)	.....	.....3,629	.....	.....66,598	.....	.....(2,511)	(2,511)	2,705	04/04/2024....	5FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								301,052,234	339,430,770	307,194,052	283,371,217	7,896,465	1,740,280	0	9,636,745	0	308,385,944	0	(7,333,711)	(7,333,711)	4,300,859	XXX	XXX
8399997. Total Bonds - Part 4.....								503,930,220	559,911,229	515,258,578	473,532,269	6,847,611	2,006,280	0	8,853,891	0	509,825,650	0	(5,895,431)	(5,895,431)	8,294,653	XXX	XXX
8399999. Total Bonds.....								503,930,220	559,911,229	515,258,578	473,532,269	6,847,611	2,006,280	0	8,853,891	0	509,825,650	0	(5,895,431)	(5,895,431)	8,294,653	XXX	XXX

Preferred Stocks - Industrial and Miscellaneous

338135 2* 6			Fitchburg Gas & Elec Lt Co 5.125% Cum Pf.....		01/29/2016.	Call 102.5610.....		1,202,000	123,278	95,619	88,764	6,855	.....	.....	.....6,855	.....	.....95,619	.....	.....27,659	27,659	.....	XXX	RP3A.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....								123,278	XXX	95,619	88,764	6,855	0	0	6,855	0	95,619	0	27,659	27,659	0	XXX	XXX
8999997. Total Preferred Stocks - Part 4.....								123,278	XXX	95,619	88,764	6,855	0	0	6,855	0	95,619	0	27,659	27,659	0	XXX	XXX
8999999. Total Preferred Stocks.....								123,278	XXX	95,619	88,764	6,855	0	0	6,855	0	95,619	0	27,659	27,659	0	XXX	XXX

Common Stocks - Industrial and Miscellaneous

226344 20 8			Crestwood Equity Partners LP Com.....	.	03/07/2016.	Various.....	180,368.000	1,547,650	XXX	13,773,495	3,748,026	10,025,469	.....	.....	.....10,025,469	.....	.....13,773,495	.....	.....(12,225,845)	(12,225,845)	248,006	XXX	L.....
23311P 10 0			DCP Midstream Partners LP Com.....	.	03/02/2016.	Citigroup Global Mkts Ltd.....	96,100.000	2,127,608	XXX	4,744,343	2,370,787	2,373,556	.....	.....	.....2,373,556	.....	.....4,744,343	.....	.....(2,616,735)	(2,616,735)	74,958	XXX	L.....
464287 18 4			Ishares China Large-Cap Com (ETF).....	.	01/13/2016.	WallachBeth Capital LLC.....	2,982,000.000	93,254,187	XXX	124,326,683	105,234,780	19,091,903	.....	.....	.....19,091,903	.....	.....124,326,683	.....	.....(31,072,496)	(31,072,496)	.....	XXX	L.....
49456B 10 1			Kinder Morgan Inc Com.....	.	01/27/2016.	Various.....	190,772.000	2,834,380	XXX	7,514,994	2,846,318	4,668,676	.....	.....	.....4,668,676	.....	.....7,514,994	.....	.....(4,680,614)	(4,680,614)	.....	XXX	L.....
55616P 10 4			Macy's Inc Com.....	.	02/12/2016.	TJM Capital.....	370.000	14,485	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....14,485	14,485	.....	XXX	L.....
59564N 10 3			Midcoast Energy Partners LP Com.....	.	02/01/2016.	Instinet Villanova.....	70,300.000	627,884	XXX	1,377,363	683,316	694,047	.....	.....	.....694,047	.....	.....1,377,363	.....	.....(749,478)	(749,478)	.....	XXX	L.....
55303C 2# 7			MGM Com.....	.	03/28/2016.	Morgan/JP/Securities - Bonds.....	12,519.000	863,811	XXX	307,207	957,704	(650,496)	.....	.....	.....(650,496)	.....	.....307,207	.....	.....556,604	556,604	.....	XXX	A.....
822634 10 1			Shell Midstream Partners LP Com.....	.	03/02/2016.	Various.....	94,432.000	3,432,710	XXX	3,682,848	3,920,817	(237,969)	.....	.....	.....(237,969)	.....	.....3,682,848	.....	.....(250,138)	(250,138)	19,800	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								104,702,715	XXX	155,726,933	119,761,748	35,965,186	0	0	35,965,186	0	155,726,933	0	(51,024,217)	(51,024,217)	342,764	XXX	XXX

Common Stocks - Mutual Funds

63868B 49 2			Nationwide Highmark Sm Cap Fd Inst (Seed.....	.	01/26/2016.	Direct.....	393.600	10,383	XXX	10,374	11,532	(1,158)	.....	.....	.....(1,158)	.....	.....10,374	.....	.....9	9	.....	XXX	L.....
63868B 81 5			Nationwide Bailrd Intr Eq Fd Inst (Seed).....	.	01/26/2016.	Direct.....	1,389.600	9,950	XXX	10,968	10,630	337	.....	.....	.....337	.....	.....10,968	.....	.....(1,018)	(1,018)	.....	XXX	L.....
63868C 30 0			Nationwide Highmark Bond Fd Inst (Seed).....	.	01/26/2016.	Direct.....	991.210	10,626	XXX	10,963	10,606	357	.....	.....	.....357	.....	.....10,963	.....	.....(336)	(336)	19	XXX	L.....
63868C 70 6			Nationwide Highmark CA Int Fd Inst (Seed).....	.	01/26/2016.	Direct.....	1,047.700	11,022	XXX	10,744	10,917	(173)	.....	.....	.....(173)	.....	.....10,744	.....	.....278	278	18	XXX	L.....
63868C 86 2			Nationwide Highmark Ntl In Fd Inst (Seed.....	.	01/26/2016.	Direct.....	975.920	10,872	XXX	11,034	10,784	250	.....	.....	.....250	.....	.....11,034	.....	.....(161)	(161)	15	XXX	L.....
9299999. Total Common Stocks - Mutual Funds.....								52,853	XXX	54,083	54,469	(387)	0	0	(387)	0	54,083	0	(1,228)	(1,228)	52	XXX	XXX

QE05.14

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
9799997	Total Common Stocks - Part 4.....					104,755,568	XXX	155,781,016	119,816,217	35,964,799	0	0	35,964,799	0	155,781,016	0	(51,025,445)	(51,025,445)	342,816	XXX	XXX
9799999	Total Common Stocks.....					104,755,568	XXX	155,781,016	119,816,217	35,964,799	0	0	35,964,799	0	155,781,016	0	(51,025,445)	(51,025,445)	342,816	XXX	XXX
9899999	Total Preferred and Common Stocks.....					104,878,846	XXX	155,876,635	119,904,981	35,971,654	0	0	35,971,654	0	155,876,635	0	(50,997,786)	(50,997,786)	342,816	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					608,809,066	XXX	671,135,213	593,437,250	42,819,265	2,006,280	0	44,825,545	0	665,702,285	0	(56,893,217)	(56,893,217)	8,637,469	XXX	XXX

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

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
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	GDWTXX036O1TB7DW3U6	.11/13/2007	.07/15/2017	8,650,000	USDLIBBBA3 M (4.98 USD)	.....	.....	.....(95,107)	(0)	...	(467,500)	.....	.....	.....	.....	.....49,470	.....	100 / 99.1794	
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	USDLIBBBA3 M (4.62 USD)	.....	.....	.....(97,745)	0	...	2	0	.....	.....	.....	.....2,569	.....	100 / 99.748.	
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability -- Mutual Surplus Note	Exhibit 7.	Interest	Deutsche Bank AG..	7LTFWZYICNSX8D621K86	.07/18/2012	.12/15/2024	400,000,000	USDLIBBBA3 M (4.566 USD)	.....	.....	.....(1,709,851)	(0)	...	(22,796,247)	.....	.....	.....	.....	.....5,945,119	.....	100 / 99.8093	
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	(1,902,702)	(0)	XXX	(23,263,745)	0	0	0	0	5,997,159	XXX	XXX	
0909999. Total-Swaps-Hedging Effective.....										0	0	(1,902,702)	(0)	XXX	(23,263,745)	0	0	0	0	5,997,159	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..	7LTFWZYICNSX8D621K86	.07/29/2010	.08/03/2020	200,000,000	USDLIBBBA3 M (3.0042 USD)	.....	.....	.....(1,242,832)	(15,926,796)	...	(15,926,796)	...(4,185,433)	.....	.....	.....	.....2,098,942	.....	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	USDLIBBBA3 M (3.516 USD)	.....	.....	.....(1,419,185)	(16,929,117)	...	(16,929,117)	...(2,919,447)	.....	.....	.....	.....1,838,986	.....	001.....	
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Bank of America Corp	B4TYDEB6GKMZO031MB2	.12/08/2009	.12/10/2019	270,000,000	USDLIBBBA3 M (3.53 USD)	.....	.....	.....(2,026,187)	(24,194,048)	...	(24,194,048)	...(4,140,911)	.....	.....	.....	.....2,613,295	.....	001.....	
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	UBS AG.....	BFM8T61CT2L1QCEMIK50	.01/27/2010	.01/29/2020	200,000,000	USDLIBBBA3 M (3.7332 USD)	.....	.....	.....(1,599,881)	(19,957,329)	...	(19,957,329)	...(3,182,580)	.....	.....	.....	.....1,971,322	.....	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	USDLIBBBA3 M (3.7732 USD)	.....	.....	.....(1,226,866)	(15,433,279)	...	(15,433,279)	...(2,441,711)	.....	.....	.....	.....1,493,214	.....	001.....	
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(7,514,950)	(92,440,569)	XXX	(92,440,569)	(16,870,083)	0	0	0	10,015,758	XXX	XXX	
0969999. Total-Swaps-Hedging Other.....										0	0	(7,514,950)	(92,440,569)	XXX	(92,440,569)	(16,870,083)	0	0	0	10,015,758	XXX	XXX	
1159999. Total-Swaps-Interest Rate.....										0	0	(9,417,652)	(92,440,569)	XXX	(115,704,314)	(16,870,083)	0	0	0	16,012,918	XXX	XXX	
1209999. Total-Swaps.....										0	0	(9,417,652)	(92,440,569)	XXX	(115,704,314)	(16,870,083)	0	0	0	16,012,918	XXX	XXX	
Forwards - Hedging Other																							
Pay Fixed USD Receive Floating EURO Spot Forward	Private Equity Portfolio.....	BA-1.....	Currency	Goldman Sachs International Ltd	W22LROWP2IHZNB6K52	.02/03/2016	.02/05/2018	56,435,000	0 USD (0 BRL)	.....	.....	.....	.....(2,078,978)	...	(2,078,978)	...(2,078,978)	.....	.....	.....	.....386,670	.....	001.....	
12229999. Total-Forwards-Hedging Other.....										0	0	0	(2,078,978)	XXX	(2,078,978)	(2,078,978)	0	0	0	386,670	XXX	XXX	
1269999. Total-Forwards.....										0	0	0	(2,078,978)	XXX	(2,078,978)	(2,078,978)	0	0	0	386,670	XXX	XXX	
1399999. Total-Hedging Effective.....										0	0	(1,902,702)	(0)	XXX	(23,263,745)	0	0	0	5,997,159	XXX	XXX		
1409999. Total-Hedging Other.....										0	0	(7,514,950)	(94,519,547)	XXX	(94,519,547)	(18,949,061)	0	0	0	10,402,429	XXX	XXX	
1449999. TOTAL.....										0	0	(9,417,652)	(94,519,547)	XXX	(117,783,292)	(18,949,061)	0	0	0	16,399,588	XXX	XXX	

QE06

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	ASSET REPLICATION
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY
10	HEDGES MANAGED PORTFOLIO CREDIT SPREAD RISK
11	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																					
6	510	25,500	S&P 500 Mini Futures Contract...	Bond Portoflio.....	D 1-1.....	dex	06/15/2016.	CME.....	KJNXBSWZVIKEX4NFOL81	03/15/2016.	..1,971.4000	..2,051.5000	(94,350)	.....	.....	.....	.....2,042,550	2,042,550	2,557,401	1	50
6	1,800	1,800,000	US CBT 5 YR TN FUTURE.....	Bond Portoflio.....	D 1-1.....	Rate	06/15/2016.	CBT.....	1UAUICTO4EQ4DO6ZH473	03/15/2016.	121.0859	121.1641	393,750	.....	.....	.....	.....140,624	140,624	1,710,212	1	1,000
M6	1,100	1,100,000	US CBT 30 YR TN FUTURE.....	Bond Portoflio.....	D 1-1.....	Rate	06/15/2016.	CBT.....	1UAUICTO4EQ4DO6ZH473	03/15/2016.	163.4236	164.4375	1,065,625	.....	.....	.....	.....1,115,281	1,115,282	4,645,021	1	1,000
M6	5,500	55,000	EUR0 STX 50 Futures.....	Bond Portoflio.....	BA - 1.....	Currency	06/15/2016.	ERX.....	529900LN3S50JPU47S06...	03/15/2016.	..3,356.2190	..3,340.0211	(2,318,984)	.....	.....	.....	.....(890,889)	(890,889)	19,986,574	1	10
M6	250	..250,000	FUTURE	Bond Portoflio.....	D 1-1.....	Rate	06/15/2016.	CBT.....	1UAUICTO4EQ4DO6ZH473	03/15/2016.	173.8281	172.5313	265,625	.....	.....	.....	.....(324,219)	(324,219)	1,266,824	1	1,000
12829999. Total-Long Futures-Hedging Other.....													(688,334)	0	0	0	2,083,348	2,083,348	30,166,031	XXX	XXX
1329999. Total-Long Futures.....													(688,334)	0	0	0	2,083,348	2,083,348	30,166,031	XXX	XXX
Short Futures																					
Hedging Other																					
6	120	75,000	Futures - British Pounds.....	Private Equity Portfolio.....	BA - 1.....	Currency	06/15/2016.	CME.....	KJNXBSWZVIKEX4NFOL81	03/15/2016.	142.2000	143.7300	12,000	.....	.....	.....	.....(114,750)	(114,750)	259,699	1	625
M6	660	#####	Euro Currency Futures.....	Private Equity Portfolio.....	BA - 1.....	Currency	06/15/2016.	CME.....	KJNXBSWZVIKEX4NFOL81	03/15/2016.	1.1037	1.1412	(429,000)	.....	.....	.....	.....(3,094,706)	(3,094,706)	2,473,473	1	125,000
6	2	2,500	Futures - Japanese Yen.....	Private Equity Portfolio.....	BA - 1.....	Currency	06/15/2016.	CME.....	KJNXBSWZVIKEX4NFOL81	03/15/2016.	89.0550	89.0400	138	.....	.....	.....	.....38	38	5,701	1	1,250
13429999. Total-Short Futures-Hedging Other.....													(416,863)	0	0	0	(3,209,419)	(3,209,419)	2,738,873	XXX	XXX
1389999. Total-Short Futures.....													(416,863)	0	0	0	(3,209,419)	(3,209,419)	2,738,873	XXX	XXX
1409999. Total-Hedging Other.....													(1,105,197)	0	0	0	(1,126,071)	(1,126,071)	32,904,904	XXX	XXX
1449999. TOTAL.....													(1,105,197)	0	0	0	(1,126,071)	(1,126,071)	32,904,904	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	...29,929,916	(25,871,461)	4,058,455
Total Net Cash Deposits.....	...29,929,916	(25,871,461)	4,058,455

(a)	Code	Description of Hedged Risk(s)
	1	Rebalances portfolio duration

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	4,058,455	.....	.....4,058,455	1,737,138	(2,842,334)	(1,105,197)	32,904,904	32,904,904
NAIC 1 Designation											
Bank of America Corp..... B4TYDEB6GKMZO031MB27	Y.....	Y.....	.....	.....	.....(24,194,048)	0	.....	.....(24,194,048)	0	2,613,295	0
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86..	Y.....	Y.....	.....	.....	.....(15,926,796)	0	.....	.....(38,723,043)	0	8,044,061	0
Goldman Sachs Group..... FOR8UP27PTHYVLBNG30	Y.....	Y.....	.....	.....	.....(2,078,978)	0	.....	.....(2,078,978)	0	386,670	0
Morgan Stanley Capital Services..... I7331LVCZKQX5T7XV54...	Y.....	Y.....	.....	.....0	(32,362,397)	0	2	(32,362,397)	0	3,334,769	0
UBS AG..... BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	.....	.....	.....(19,957,329)	0	.....	.....(19,957,329)	0	1,971,322	0
0299999. Total NAIC 1 Designation.....			0	0	(94,519,547)	0	2	(117,315,795)	0	16,350,117	0
NAIC 2 Designation											
Merrill Lynch Capital Services..... GDWTXX036O1TB7DW3U69	Y.....	Y.....	.....	.....	.....(0)	0	.....	.....(467,500)	0	49,470	49,470
0399999. Total NAIC 2 Designation.....			0	0	(0)	0	0	(467,500)	0	49,470	49,470
0999999. Gross Totals.....			0	4,058,455	(94,519,547)	4,058,455	1,737,140	(120,625,629)	(1,105,197)	49,304,492	32,954,374
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				4,058,455	(94,519,547)						

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.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	26,312,000	.....	.....26,312,000	.....	.....V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	.....	.....	.....	.....	.....V.....
CBT Futures.....	1UAUICTO4EQ4DO6ZH473...	Cash.....	Cash.....	940,096	.....	.....940,096	.....	.....I.....
CME Futures.....	KJNXBSWZVIKEX4NFOL81...	Cash.....	Cash.....	653,237	.....	.....653,237	.....	.....I.....
Deutsche Bank AG - OTC.....	7LTWFZY1CNSX8D621K86....	Cash.....	Cash.....	42,196,000	.....	.....42,196,000	.....	.....V.....
ERX Futures.....	529900LN3S50JPU47S06.....	Cash.....	Cash.....	2,465,122	.....	.....2,465,122	.....	.....I.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30...	Cash.....	Cash.....	1,585,000	.....	.....1,585,000	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	.....	.....	.....	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	34,098,000	.....	.....34,098,000	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	20,404,000	.....	.....20,404,000	.....	.....V.....
Goldman Sachs Group - ERX.....	FOR8UP27PHTHYVLBNG30...	Security.....	Security.....	28,846,449	22,000,000	24,879,360	.....	.....V.....
0199999. Totals.....	.....	.....	.....	.....157,499,904	22,000,000	153,532,815	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY
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.....	457,817	457,817	07/25/2036...
05568Q	AB	1	BNC Mortgage Ln Tr RMBS Ser 2007-3 Cl A2.....	.....	1FM.....	1,019,673	1,027,344	07/25/2037...
14453F	AB	5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2.....	.....	1FM.....	139,032	139,907	06/25/2036...
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....	.....	1FM.....	1,862,607	1,862,607	12/25/2046...
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....	.....	1FM.....	576,818	576,818	11/25/2036...
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....	.....	1FM.....	579,876	579,876	09/25/2036...
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....	.....	1FM.....	809,129	809,129	05/25/2037...
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					5,444,952	5,453,498	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					5,444,952	5,453,498	XXX
6299999.	Total - Residential Mortgage-Backed Securities.....					5,444,952	5,453,498	XXX
6599999.	Subtotal - Bonds.....					5,444,952	5,453,498	XXX
Cash Equivalents (Schedle E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....165,800,798	165,800,798	04/01/2016...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					165,800,798	165,800,798	XXX
9999999.	Totals.....					171,245,750	171,254,296	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....68,728,423 Book/Adjusted Carrying Value \$.....68,724,320
2. Average balance for the year: Fair Value \$.....177,754,200 Book/Adjusted Carrying Value \$.....177,764,466
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....5,453,498 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NATIONWIDE MUTUAL INSURANCE COMPANY
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. Total activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9	
					6	7	8		
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*	
Open Depositories									
Bank of America.....	CONCORD, CA.....				1,908,383	2,920,448	3,409,029	XXX	
Bank of New York Mellon	NEW YORK, NY.....				12,491,023	18,419,126	(15,322,530)	XXX	
Chase - IL.....	SPRINGFIELD, IL.....				10,200,193	8,858,350	7,317,179	XXX	
Chase - OH.....	COLUMBUS, OH.....				(266,773,383)	(255,450,660)	(266,694,021)	XXX	
Chase - TX.....	SAN ANTONIO, TX.....				(567,625)	(297,987)	(1,166,405)	XXX	
Corestates Bank	PHILADELPHIA, PA.....				(153,539)	(144,822)	(159,787)	XXX	
First Star Bank	CINCINNATI, OH.....				1,966,791	2,958,102	1,380,334	XXX	
First Union	CHARLOTTE, NC.....				202,111	4,779	8,390	XXX	
Huntington National Bank	COLUMBUS, OH.....				(69,152,653)	(97,192,001)	(35,371,354)	XXX	
Key Bank.....	CANTON, OH.....				462,473	519,590	170,387	XXX	
National Bank of Detroit	DETROIT, MI.....				(75,466,026)	(70,382,182)	(56,476,659)	XXX	
Nations Bank.....	RALEIGH, NC.....				1,105,964	588,026	1,161,726	XXX	
PNC.....	COLUMBUS, OH.....				47,059,045	47,266,950	49,618,554	XXX	
Univest.....	PITTSBURG, PA.....				573,050	573,078	573,236	XXX	
Wells Fargo Bank.....	SOUDERTON, PA.....				(6,299,848)	22,729,080	53,687,983	XXX	
BNP Paribas USA	LOS ANGELES, CA.....				38,831,674	29,302,543	36,852,315	XXX	
0199998. Deposits in.....7 depositories that do not exceed the allowable limit									
in any one depository (see Instructions) - Open Depositories.....		XXX	XXX		503,136	500,362	498,449	XXX	
0199999. Total Open Depositories.....		XXX	XXX	0	0	(303,109,228)	(288,827,217)	(220,513,173)	XXX
0399999. Total Cash on Deposit.....		XXX	XXX	0	0	(303,109,228)	(288,827,217)	(220,513,173)	XXX
0599999. Total Cash.....		XXX	XXX	0	0	(303,109,228)	(288,827,217)	(220,513,173)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

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

Physicians - Including Surgeons and Osteopaths

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....AL								
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO								
7.	Connecticut.....CT								
8.	Delaware.....DE								
9.	District of Columbia.....DC								
10.	Florida.....FL								
11.	Georgia.....GA								
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL								
15.	Indiana.....IN								
16.	Iowa.....IA								
17.	Kansas.....KS								
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD								
22.	Massachusetts.....MA								
23.	Michigan.....MI								
24.	Minnesota.....MN								
25.	Mississippi.....MS								
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE								
29.	Nevada.....NV								
30.	New Hampshire.....NH								
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY								
34.	North Carolina.....NC								
35.	North Dakota.....ND								
36.	Ohio.....OH								
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA								
40.	Rhode Island.....RI								
41.	South Carolina.....SC								
42.	South Dakota.....SD								
43.	Tennessee.....TN								
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT								
47.	Virginia.....VA								
48.	Washington.....WA								
49.	West Virginia.....WV								
50.	Wisconsin.....WI								
51.	Wyoming.....WY								
52.	American Samoa.....AS								
53.	Guam.....GU								
54.	Puerto Rico.....PR								
55.	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	0	0	0	0

NONE

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
58999.	Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0



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

Hospitals

States, Etc.		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....AL								
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO								
7.	Connecticut.....CT								
8.	Delaware.....DE								
9.	District of Columbia.....DC								
10.	Florida.....FL								
11.	Georgia.....GA								
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL								
15.	Indiana.....IN								
16.	Iowa.....IA								
17.	Kansas.....KS								
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD								
22.	Massachusetts.....MA								
23.	Michigan.....MI								
24.	Minnesota.....MN								
25.	Mississippi.....MS								
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE								
29.	Nevada.....NV								
30.	New Hampshire.....NH								
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY								
34.	North Carolina.....NC								
35.	North Dakota.....ND								
36.	Ohio.....OH								
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA								
40.	Rhode Island.....RI								
41.	South Carolina.....SC								
42.	South Dakota.....SD								
43.	Tennessee.....TN								
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT								
47.	Virginia.....VA								
48.	Washington.....WA								
49.	West Virginia.....WV								
50.	Wisconsin.....WI								
51.	Wyoming.....WY								
52.	American Samoa.....AS								
53.	Guam.....GU								
54.	Puerto Rico.....PR								
55.	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	0	0	0	0

NONE

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
58999.	Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0



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 Professionals, Including Dentists, Chiropractors and Podiatrists

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....AL								
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO								
7.	Connecticut.....CT								
8.	Delaware.....DE								
9.	District of Columbia.....DC								
10.	Florida.....FL								
11.	Georgia.....GA								
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL								
15.	Indiana.....IN								
16.	Iowa.....IA								
17.	Kansas.....KS								
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD								
22.	Massachusetts.....MA								
23.	Michigan.....MI								
24.	Minnesota.....MN								
25.	Mississippi.....MS								
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE								
29.	Nevada.....NV								
30.	New Hampshire.....NH								
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY								
34.	North Carolina.....NC								
35.	North Dakota.....ND								
36.	Ohio.....OH								
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA								
40.	Rhode Island.....RI								
41.	South Carolina.....SC								
42.	South Dakota.....SD								
43.	Tennessee.....TN								
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT								
47.	Virginia.....VA								
48.	Washington.....WA								
49.	West Virginia.....WV								
50.	Wisconsin.....WI								
51.	Wyoming.....WY								
52.	American Samoa.....AS								
53.	Guam.....GU								
54.	Puerto Rico.....PR								
55.	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	0	0	0	0

NONE

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



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

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....AL					(1)	(6)	1	34
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO					(47)			371
7.	Connecticut.....CT					1			136
8.	Delaware.....DE					(2)			76
9.	District of Columbia.....DC								10
10.	Florida.....FL					6	(127)	1	83
11.	Georgia.....GA					(2)	(9)	1	72
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL					6			67
15.	Indiana.....IN					(1)			38
16.	Iowa.....IA					(783)			883
17.	Kansas.....KS					(542)			1,582
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD					6			509
22.	Massachusetts.....MA								17
23.	Michigan.....MI								46
24.	Minnesota.....MN								
25.	Mississippi.....MS					2			4
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE					(95)			164
29.	Nevada.....NV								
30.	New Hampshire.....NH					1			3
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY					1			164
34.	North Carolina.....NC					1			715
35.	North Dakota.....ND								
36.	Ohio.....OH					66	(1,562)	1	4,088
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA					36	(2,076)	1	2,841
40.	Rhode Island.....RI					(1)			7
41.	South Carolina.....SC					(1)			240
42.	South Dakota.....SD								
43.	Tennessee.....TN								1
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT								48
47.	Virginia.....VA					8			520
48.	Washington.....WA					(127)			657
49.	West Virginia.....WV					(3)	(2,904)	1	821
50.	Wisconsin.....WI					(378)			852
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	(1,849)	(6,684)	6	15,049

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

NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2016

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
.....2,099	5,883	.....

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: \$.....212
- 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: