

QUARTERLY STATEMENT

As of June 30, 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	TERRI LYNN HILL	SR VP-PRESIDENT,NW GROWTH SOL
MARK SHANNON HOWARD #	EXEC VP- CHIEF LEG OFFC	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 STAFF SALES
AMY TAYLOR SHORE #	SR VP-P&C SALES & 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	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL	KENNETH DALE DAVIS
STEPHEN FRANCIS HIRSCH #	DANIEL THOMAS KELLEY	MARY DIANE KOKEN	LYDIA MICHEAUX MARSHALL
TERRY WAYNE MCCLURE	BARRY JAMES NALEBUFF	BRENT RINNER PORTEUS	SUKU RADIA
STEPHEN SCOTT RASMUSSEN	MICHAEL JOSEPH TOELLE	SPARKY RAY WEILNAU	JEFFREY WADE ZELLERS

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

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

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

Subscribed and sworn to before me
This 5 day of August 2016

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



Norma J. Perkins
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

NATIONWIDE MUTUAL INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,551,564,841		12,551,564,841	12,596,064,815
2. Stocks:				
2.1 Preferred stocks.....	178,000		178,000	266,764
2.2 Common stocks.....	8,684,992,191	2,181,336	8,682,810,855	8,605,968,490
3. Mortgage loans on real estate:				
3.1 First liens.....	961,317,768		961,317,768	787,807,406
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	560,991,590		560,991,590	563,850,510
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	31,036,105		31,036,105	35,017,150
4.3 Properties held for sale (less \$.....0 encumbrances).....	377,465		377,465	41,787,084
5. Cash (\$.....(366,755,898)), cash equivalents (\$.....0) and short-term investments (\$.....772,248,960).....	405,493,062		405,493,062	238,859,967
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	0
8. Other invested assets.....	3,465,508,270	73,917,888	3,391,590,382	3,394,379,858
9. Receivables for securities.....			0	(1)
10. Securities lending reinvested collateral assets.....	101,979,239		101,979,239	102,529,976
11. Aggregate write-ins for invested assets.....	1,437,331,156	0	1,437,331,156	1,381,449,303
12. Subtotals, cash and invested assets (Lines 1 to 11).....	28,200,769,687	76,099,224	28,124,670,463	27,747,981,322
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	130,215,318	137,321	130,077,997	132,509,785
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,317,135,989	47,442,065	2,269,693,924	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).....	3,443,363,345	5,215,342	3,438,148,003	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.....	259,356,092		259,356,092	243,044,563
16.2 Funds held by or deposited with reinsured companies.....	2,416,147		2,416,147	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.....	61,901,270		61,901,270	105,288,593
18.2 Net deferred tax asset.....	2,735,306,753	1,139,132,150	1,596,174,603	1,592,373,894
19. Guaranty funds receivable or on deposit.....	2,100,268		2,100,268	576,482
20. Electronic data processing equipment and software.....	487,310,112	371,099,931	116,210,181	122,720,751
21. Furniture and equipment, including health care delivery assets (\$.....0).....	96,113,315	96,113,315	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	-		0	
23. Receivables from parent, subsidiaries and affiliates.....	276,313,785	1,874,193	274,439,592	261,590,910
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	574,335,939	181,827,370	392,508,569	407,336,886
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	38,586,638,020	1,918,940,911	36,667,697,109	35,923,712,072
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	38,586,638,020	1,918,940,911	36,667,697,109	35,923,712,072

DETAILS OF WRITE-INS

1101. Corporate owned investment value of life insurance.....	1,285,489,999		1,285,489,999	1,256,776,448
1102. Derivative collateral and receivables.....	147,026,140		147,026,140	118,387,516
1103. Other investment receivables.....	4,815,017		4,815,017	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).....	1,437,331,156	0	1,437,331,156	1,381,449,303
2501. Agent benefit investment value of life insurance and annuity contracts.....	161,622,006		161,622,006	156,639,081
2502. Deposit and prepaid assets.....	39,698,894	39,698,894	0	
2503. Equities and deposits in pools and associations.....	124,329,504		124,329,504	132,674,510
2598. Summary of remaining write-ins for Line 25 from overflow page.....	248,685,535	142,128,476	106,557,059	118,023,295
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	574,335,939	181,827,370	392,508,569	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 \$.....2,630,923,080).....	9,568,413,138	9,197,039,382
2. Reinsurance payable on paid losses and loss adjustment expenses.....	973,731,344	860,679,120
3. Loss adjustment expenses.....	1,902,425,386	1,854,981,060
4. Commissions payable, contingent commissions and other similar charges.....	325,277,371	341,293,409
5. Other expenses (excluding taxes, licenses and fees).....	72,928,347	102,543,544
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	52,509,207	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 \$.....1,834,096,655 and including warranty reserves of \$.....10,715,031 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	6,588,221,709	6,297,473,513
10. Advance premium.....	121,240,127	106,447,397
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	12,735,193	12,592,382
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,145,150,579	1,037,919,927
13. Funds held by company under reinsurance treaties.....	755,205	673,728
14. Amounts withheld or retained by company for account of others.....	1,434,011,985	1,619,935,428
15. Remittances and items not allocated.....	111,344,284	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.....	34,461	36,069
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	211,100,844	199,239,774
20. Derivatives.....	94,318,694	75,570,486
21. Payable for securities.....	154,461,303	491,101
22. Payable for securities lending.....	107,072,997	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.....	1,422,593,361	1,471,524,010
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	24,314,148,304	23,607,837,026
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	24,314,148,304	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.....	2,191,347,709	2,191,084,892
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,162,201,096	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).....	12,353,548,805	12,315,875,046
38. Totals (Page 2, Line 28, Col. 3).....	36,667,697,109	35,923,712,072

DETAILS OF WRITE-INS		
2501. Accrued derivative liability.....	8,333,326	8,692,841
2502. Agent's security fund reserves.....	1,016,029,708	1,025,297,255
2503. Contingent suit liabilities.....	8,652,939	8,387,132
2598. Summary of remaining write-ins for Line 25 from overflow page.....	389,577,388	429,146,782
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,422,593,361	1,471,524,010
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 \$.....1,372,934,618).....	1,389,558,561	1,579,788,560	3,047,081,447
1.2 Assumed..... (written \$.....9,159,070,245).....	8,775,656,583	8,107,103,551	16,541,399,577
1.3 Ceded..... (written \$.....2,312,036,243).....	2,235,875,510	2,151,966,342	4,347,584,513
1.4 Net..... (written \$.....8,219,968,620).....	7,929,339,634	7,534,925,769	15,240,896,511
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....4,956,357,859):			
2.1 Direct.....	721,155,573	744,173,210	1,558,923,364
2.2 Assumed.....	5,685,025,628	4,975,701,910	10,455,245,552
2.3 Ceded.....	1,360,024,775	1,247,664,300	2,639,034,870
2.4 Net.....	5,046,156,426	4,472,210,820	9,375,134,046
3. Loss adjustment expenses incurred.....	772,621,460	725,208,030	1,454,350,435
4. Other underwriting expenses incurred.....	2,625,749,586	2,572,577,616	5,137,713,073
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	8,444,527,472	7,769,996,466	15,967,197,554
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(515,187,838)	(235,070,697)	(726,301,043)
INVESTMENT INCOME			
9. Net investment income earned.....	278,358,550	337,023,559	800,600,745
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,733,059).....	(111,918,080)	(7,173,538)	(132,065,590)
11. Net investment gain (loss) (Lines 9 + 10).....	166,440,470	329,850,021	668,535,155
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....247,892 amount charged off \$.....33,626,626).....	(33,378,734)	(29,271,849)	(60,701,402)
13. Finance and service charges not included in premiums.....	61,817,215	64,288,648	126,451,001
14. Aggregate write-ins for miscellaneous income.....	25,523,232	(237,316)	35,831,195
15. Total other income (Lines 12 through 14).....	53,961,713	34,779,483	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).....	(294,785,655)	129,558,807	43,814,906
17. Dividends to policyholders.....	5,462,155	7,116,638	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).....	(300,247,810)	122,442,169	30,523,031
19. Federal and foreign income taxes incurred.....	(27,317,137)	(58,928,479)	(153,604,469)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(272,930,673)	181,370,648	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).....	(272,930,673)	181,370,648	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 \$.....(564,196).....	300,495,237	169,341,211	(38,169,203)
25. Change in net unrealized foreign exchange capital gain (loss).....	6,135,675	(10,733,321)	(5,992,807)
26. Change in net deferred income tax.....	125,833,154	(3,406,727)	28,108,517
27. Change in nonadmitted assets.....	(130,156,361)	260,472	(83,344,464)
28. Change in provision for reinsurance.....			3,526,097
29. Change in surplus notes.....	262,817	262,817	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.....	8,033,910	654,770	89,104,752
38. Change in surplus as regards policyholders (Lines 22 through 37).....	37,673,759	337,749,870	177,886,025
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,353,548,805	12,475,738,891	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.....	(265,807)	3,591,552	6,109,678
1402. Other miscellaneous income/(expenses).....	25,789,039	(3,828,868)	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).....	25,523,232	(237,316)	35,831,195
3701. Change in surplus - pension and postretirement benefits net of tax.....	4,109,645	1,540,919	30,092,639
3702. Change in surplus - agent security compensation plan.....			63,438,190
3703. Change in surplus - miscellaneous.....	3,924,265	(886,149)	(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).....	8,033,910	654,770	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.....	7,939,600,477	7,603,911,605	15,342,533,231
2. Net investment income.....	349,392,684	363,522,659	986,399,154
3. Miscellaneous income.....	19,267,125	38,426,448	128,092,150
4. Total (Lines 1 through 3).....	8,308,260,286	8,005,860,712	16,457,024,535
5. Benefit and loss related payments.....	4,578,041,976	4,089,986,392	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.....	3,459,076,647	3,366,624,989	6,551,223,518
8. Dividends paid to policyholders.....	5,319,344	5,210,809	11,187,059
9. Federal and foreign income taxes paid (recovered) net of \$....(108,603) tax on capital gains (losses).....	(72,437,519)	(58,256,199)	(53,282,248)
10. Total (Lines 5 through 9).....	7,970,000,448	7,403,565,991	15,048,274,811
11. Net cash from operations (Line 4 minus Line 10).....	338,259,838	602,294,721	1,408,749,724
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	861,139,144	934,372,476	1,710,634,934
12.2 Stocks.....	228,698,178	67,816,661	96,838,811
12.3 Mortgage loans.....	27,239,777	37,703,965	137,455,509
12.4 Real estate.....	54,837,854		6,609,259
12.5 Other invested assets.....	268,908,798	225,799,752	618,233,172
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	220,716	566,451	616,872
12.7 Miscellaneous proceeds.....	154,328,740	32,554,522	87,907,635
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,595,373,207	1,298,813,827	2,658,296,192
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	725,791,297	1,367,656,155	2,910,058,992
13.2 Stocks.....	27,490,578	256,787,687	235,394,590
13.3 Mortgage loans.....	194,103,776	101,409,869	265,477,139
13.4 Real estate.....	16,861,030	6,006,413	19,245,944
13.5 Other invested assets.....	396,815,710	191,854,984	698,043,968
13.6 Miscellaneous applications.....	35,104,073	106,804,179	48,634,620
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,396,166,464	2,030,519,287	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).....	199,206,743	(731,705,460)	(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).....	(370,833,486)	(182,914,474)	(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).....	(370,833,486)	(182,914,474)	(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).....	166,633,095	(312,325,213)	(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).....	405,493,062	81,832,820	238,859,967

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

20.0001	Exchange of bond investment to bond investment.....	188,566,105	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.....	161,702	304,096
20.0005	Capitalized interest on mortgage loans.....	4,495,838	6,522,144
20.0006	Intercompany transfer of securities.....	93,085,387	32,887,820
20.0007	Tax Credit Commitments Liabilities.....	17,600,089	17,822,344
20.0008	Change in accounts receivables for unsettled trades.....		5,227,901
20.0009	Deferred gains.....	1,658,351	964,579
20.0010	Coli/boli.....	28,713,550	

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 \$(115.8) million and \$(70.5) million as of June 30, 2016 and December 31, 2015, respectively, and also reduced the admitted deferred tax assets (DTA) by \$(17.4) million and \$(10.6) million as of June 30, 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 June 30, 2016 and December 31, 2015, and also allowed the Company to admit additional DTA of \$9.2 million as of June 30, 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	\$ (272,930,673)	\$ 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>\$ (272,930,673)</u>	<u>\$ 184,127,500</u>
<u>Surplus</u>			
(5) Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1&2)	OH	\$ 12,353,548,805	\$ 12,315,875,046
(6) State prescribed practices that increase/(decrease) NAIC SAP			
Subsidiary valuation - Eagle	OH	(115,761,817)	(70,528,364)
Subsidiary valuation - Eagle impact on deferred tax asset admittance	OH	(17,364,273)	(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>\$ 12,416,140,858</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
12638PAB5	\$ 3,006,913	\$ 2,715,921	\$ 290,992	\$ 2,715,921	\$ 2,403,236	Q2 '16
872227AA1	4,395,744	4,004,795	390,949	4,004,795	3,431,621	Q2 '16
Total		\$ 681,941				

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

\$ (2,522,970)

2. 12 Months or Longer

\$ (28,200,182)

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

1. Less than 12 Months

\$ 255,444,933

2. 12 Months or Longer

\$ 691,593,702

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 \$101,976,329 as of June 30, 2016.

F. Real Estate

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 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.

Note 9 – Income Taxes

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 10 – Information concerning parent, subs, and affiliates

A. Nature of Relationships

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

Effective January 1, 2016, the Company cancelled its agreement with the NICOFL for its Property Catastrophe Program.

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	\$ 74,587,182	\$ 163,218,202	\$ 326,500	\$ 755,149
b. Interest cost	112,946,641	214,798,302	6,015,500	11,936,398
c. Expected return on plan assets	(140,391,125)	(290,300,475)	(5,269,000)	(11,409,221)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	11,352,761	25,467,009	532,500	1,217,469
f. Prior service cost or credit	(8,478,730)	(16,457,323)	2,916,000	5,093,375
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 50,016,729	\$ 96,725,715	\$ 4,521,500	\$ 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 Nationwide Retirement Plan (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

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

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 assets and liabilities held at fair value as of June 30, 2016:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Political subdivisions	\$ -	\$ 5,602,639	\$ -	\$ 5,602,639
Industrial and miscellaneous	-	657,658,096	53,564,199	711,222,295
Total Bonds	\$ -	\$ 663,260,735	\$ 53,564,199	\$ 716,824,934
Securities lending collateral assets	-	4,408,905	-	4,408,905
Preferred stocks	-	178,000	-	178,000
Common stocks	294,335,291	25,145,062	750,000	320,230,353
Total Assets at Fair Value	\$ 294,335,291	\$ 692,992,702	\$ 54,314,199	\$ 1,041,642,192
Liabilities at Fair Value				
Derivative liabilities	\$ -	\$ 94,318,694	\$ -	\$ 94,318,694
Total Liabilities at Fair Value	\$ -	\$ 94,318,694	\$ -	\$ 94,318,694

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2016:

	Beginning Balance at 3/31/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2016
Assets at Fair Value										
Industrial and miscellaneous	\$16,108,776	\$37,374,750	\$(4,244,331)	\$-	\$4,318,255	\$6,749	\$-	\$-	\$-	\$53,564,199
Total Bonds	\$16,108,776	\$37,374,750	\$(4,244,331)	\$-	\$4,318,255	\$6,749	\$-	\$-	\$-	\$53,564,199
Common stocks	\$8,102,389	\$-	\$-	\$4,225,452	\$(5,079,271)	\$-	\$-	\$(6,498,570)	\$-	\$750,000
Loans held for sale	\$7,129,351	\$-	\$(7,129,351)	\$-	\$-	\$-	\$-	\$-	\$-	\$-
Total Assets at Fair Value	\$31,340,516	\$37,374,750	\$(11,373,682)	\$4,225,452	\$(761,016)	\$6,749	\$-	\$(6,498,570)	\$-	\$54,314,199

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$12,659,490,270	\$11,834,739,907	\$1,664,969,432	\$10,641,166,170	\$353,354,668	\$-
Stocks	8,362,580,501	8,362,580,502	-	-	8,362,580,501	-
Mortgage loans, net of allowance	983,817,597	961,317,768	-	-	983,817,597	-
Short-term investments	772,248,960	772,248,960	81,282,081	690,966,879	-	-
Securities lending collateral assets	97,567,424	97,570,334	96,927,912	639,512	-	-
Total Assets	\$22,875,704,752	\$22,028,457,471	\$1,843,179,425	\$11,332,772,561	\$9,699,752,766	\$-
Liabilities						
Derivative liabilities	\$31,815,205	\$-	\$-	\$31,815,205	\$-	\$-
Total Liabilities	\$31,815,205	\$-	\$-	\$31,815,205	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

Effective June 1, 2016, the Company and certain of its affiliates renewed and expanded the Property Catastrophe Program as follows: South East Regional Tower (covering the states of NC, SC, VA, MD, DC, DE, WV, GA and PA) - 70% of \$500.0 million excess of \$500.0 million, Northeast Regional Tower (covering the states of NJ, NY, CT, RI, MA, VT, NH, ME and PA) - 70% of \$500.0 million excess of \$500.0 million, National Tower – 70% of \$500.0 million excess of \$1.022 billion and 90% of \$1.800 billion excess of \$2.252 billion.

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 and certain of its affiliates recover 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.

The Caelus 2013-2 catastrophe bond issued in 2013, which provides national coverage to the Company and certain of its affiliates at 81% of \$393.0 million excess of \$1.522 billion, remains in place.

As of June 30, 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.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 8, 2016 for the statutory statement issued on August 10, 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 August 8, 2016 for the statutory statement issued on August 10, 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.

NOTES TO THE FINANCIAL STATEMENTS

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒ X]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒ X]
- 2.2

If yes, date of change:
- 3.1

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

Yes [☒ X] No [☐]
- 3.2

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

Yes [☐] No [☒ X]
- 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 [☒ X]
- 4.2

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

1	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 [☒ X] N/A [☐]

- 6.1

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

12/31/2011
- 6.2

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

12/31/2011
- 6.3

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

04/07/2013

- 6.4

By what department or departments?
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 [☒ X]
- 6.6

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

Yes [☐] No [☐] N/A [☒ X]
- 7.1

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

Yes [☐] No [☒ X]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐] No [☒ X]
- 8.2

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

- 8.3

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

Yes [☒ X] No [☐]

- 8.4

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

1	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 [☒ X] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

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: \$ 1,171,574,718

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	8,364,761,839
0	0
0	13,300,000
1,868,788,063	1,854,114,687
\$ 9,925,563,906	\$ 10,232,176,526
\$ 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: \$ 101,976,329

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 101,979,239

16.3 Total payable for securities lending reported on the liability page: \$ 107,072,997

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

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 <i>Annual Statement Instructions</i> pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? | Yes [☒ X] | No [☐] | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4.2 | If yes, complete the following schedule: | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | <table border="1"> <thead> <tr> <th rowspan="2">1

Line of Business</th> <th rowspan="2">2

Maximum Interest</th> <th rowspan="2">3

Disc. Rate</th> <th colspan="4">Total Discount</th> <th colspan="4">Discount Taken During Period</th> </tr> <tr> <th>4
Unpaid Losses</th> <th>5
Unpaid LAE</th> <th>6
IBNR</th> <th>7
Total</th> <th>8
Unpaid Losses</th> <th>9
Unpaid LAE</th> <th>10
IBNR</th> <th>11
Total</th> </tr> </thead> <tbody> <tr> <td>Non-renewable for stated reasons only</td> <td>10.250</td> <td>4.920</td> <td>148,273</td> <td>6,600</td> <td>0</td> <td>154,873</td> <td>(5,272)</td> <td>(300)</td> <td>0</td> <td>(5,572)</td> </tr> <tr> <td>Total</td> <td>XXX</td> <td>XXX</td> <td>148,273</td> <td>6,600</td> <td>0</td> <td>154,873</td> <td>(5,272)</td> <td>(300)</td> <td>0</td> <td>(5,572)</td> </tr> </tbody> </table> | | | | | | | | | | 1

Line of Business | 2

Maximum Interest | 3

Disc. Rate | Total Discount | | | | Discount Taken During Period | | | | 4
Unpaid Losses | 5
Unpaid LAE | 6
IBNR | 7
Total | 8
Unpaid Losses | 9
Unpaid LAE | 10
IBNR | 11
Total | Non-renewable for stated reasons only | 10.250 | 4.920 | 148,273 | 6,600 | 0 | 154,873 | (5,272) | (300) | 0 | (5,572) | Total | XXX | XXX | 148,273 | 6,600 | 0 | 154,873 | (5,272) | (300) | 0 | (5,572) |
| 1

Line of Business | 2

Maximum Interest | 3

Disc. Rate | Total Discount | | | | Discount Taken During Period | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | 4
Unpaid Losses | 5
Unpaid LAE | 6
IBNR | 7
Total | 8
Unpaid Losses | 9
Unpaid LAE | 10
IBNR | 11
Total | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Non-renewable for stated reasons only | 10.250 | 4.920 | 148,273 | 6,600 | 0 | 154,873 | (5,272) | (300) | 0 | (5,572) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Total | XXX | XXX | 148,273 | 6,600 | 0 | 154,873 | (5,272) | (300) | 0 | (5,572) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5.1 | Operating Percentages: | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5.1 | A&H loss percent | | | | | | | | | 70.957% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5.2 | A&H cost containment percent | | | | | | | | | 0.000% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5.3 | A&H expense percent excluding cost containment expenses | | | | | | | | | 27.373% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.1 | Do you act as a custodian for health savings accounts? | Yes [☐] | No [☒ X] | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.2 | If yes, please provide the amount of custodial funds held as of the reporting date. | \$ | | | | | | | | 0 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.3 | Do you act as an administrator for health savings accounts? | Yes [☐] | No [☒ X] | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.4 | If yes, please provide the amount of funds administered as of the reporting date. | \$ | | | | | | | | 0 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3191289.....	Fidelis Ins Bermuda Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-3191190.....	Hamilton Re Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-8310006.....	Kelvin Re Ltd.....	GGY.....	Unauthorized...	.....	.....
00000.....	00-0000000.....	LGT Collateralized Re, Ltd.....	CHE.....	Unauthorized...	.....	.....
00000.....	AA-3194224.....	Poseidon Re LTd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-3191298.....	Qatar Reins Co Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-3191266.....	Rubik Reins Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-5324100.....	Taiping Reins Co Ltd.....	HKG.....	Unauthorized...	.....	.....
00000.....	AA-1120152.....	Lloyds Syndicate # 2357 (Asta).....	GBT.....	Unauthorized...	.....	.....

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...	6,202,758	5,961,497	3,295,149	1,924,364	10,862,569	11,613,281
2.	Alaska.....AK	...L...	157,585	86,084	339,846	75,072	27,415	144,005
3.	Arizona.....AZ	...L...	12,918,109	7,735,285	6,588,420	2,855,467	13,398,657	10,553,712
4.	Arkansas.....AR	...L...	16,190,853	18,504,918	10,640,619	9,568,853	11,121,724	14,252,732
5.	California.....CA	...L...	99,039,935	97,226,043	54,299,150	63,317,140	177,514,979	177,695,607
6.	Colorado.....CO	...L...	12,470,675	8,760,991	7,469,300	7,331,361	18,321,006	20,696,832
7.	Connecticut.....CT	...L...	30,937,866	35,263,810	20,722,017	27,311,783	53,495,780	61,674,421
8.	Delaware.....DE	...L...	36,664,616	42,323,139	22,291,917	26,865,976	55,401,460	54,972,603
9.	District of Columbia.....DC	...L...	3,647,947	3,708,743	1,703,461	1,547,898	3,874,233	4,357,869
10.	Florida.....FL	...L...	12,603,726	11,937,872	6,804,048	5,187,954	45,655,627	56,991,544
11.	Georgia.....GA	...L...	59,394,620	45,763,536	46,637,505	23,071,883	62,272,747	37,948,778
12.	Hawaii.....HI	...L...	260,850	195,137	24,272	26,342	82,776	55,972
13.	Idaho.....ID	...L...	3,199,014	3,007,232	1,475,201	2,427,231	3,331,397	3,961,916
14.	Illinois.....IL	...L...	6,519,562	9,194,371	3,660,379	6,150,774	15,369,102	14,522,414
15.	Indiana.....IN	...L...	21,645,260	22,316,877	11,499,776	9,311,630	23,565,617	20,948,398
16.	Iowa.....IA	...L...	17,405,816	18,325,911	7,636,816	11,243,722	41,592,862	45,995,159
17.	Kansas.....KS	...L...	10,603,982	13,489,584	6,380,924	6,308,311	21,080,937	25,879,508
18.	Kentucky.....KY	...L...	20,650,765	11,065,698	12,651,816	7,394,342	15,584,361	12,291,700
19.	Louisiana.....LA	...L...	1,570,691	1,592,005	479,836	77,469	1,407,988	905,912
20.	Maine.....ME	...L...	1,412,326	1,020,595	293,494	749,309	293,229	1,573,400
21.	Maryland.....MD	...L...	76,402,268	83,964,266	39,480,264	41,812,684	104,710,665	107,157,274
22.	Massachusetts.....MA	...L...	5,953,870	7,002,974	3,808,478	7,527,683	7,165,402	7,760,755
23.	Michigan.....MI	...L...	2,771,854	2,678,483	1,065,109	1,946,396	15,632,039	19,554,083
24.	Minnesota.....MN	...L...	4,786,069	4,715,755	2,237,571	3,537,895	13,372,232	12,293,350
25.	Mississippi.....MS	...L...	16,884,967	17,649,649	10,097,482	8,056,413	13,886,745	13,011,028
26.	Missouri.....MO	...L...	12,456,056	16,260,210	5,306,055	8,056,576	20,192,001	23,808,577
27.	Montana.....MT	...L...	1,646,671	1,576,115	536,832	1,315,529	2,108,004	2,521,291
28.	Nebraska.....NE	...L...	17,120,149	17,911,281	6,976,051	7,062,354	29,178,584	27,177,534
29.	Nevada.....NV	...L...	6,219,347	6,387,467	3,710,167	3,087,181	12,465,745	12,841,699
30.	New Hampshire.....NH	...L...	5,454,921	5,322,898	2,684,969	2,514,828	4,640,588	4,155,142
31.	New Jersey.....NJ	...L...	5,142,220	4,096,145	8,816,550	5,562,784	74,364,631	72,350,333
32.	New Mexico.....NM	...L...	2,064,085	2,005,141	1,207,884	837,174	4,564,346	4,899,168
33.	New York.....NY	...L...	55,408,508	61,379,488	30,369,840	33,315,821	100,790,982	101,485,051
34.	North Carolina.....NC	...L...	204,016,821	215,833,349	103,813,142	114,587,778	110,912,265	142,169,676
35.	North Dakota.....ND	...L...	2,271,706	2,348,563	566,778	1,021,216	3,292,442	2,790,495
36.	Ohio.....OH	...L...	130,716,751	145,717,497	62,587,970	69,082,754	107,294,296	99,464,429
37.	Oklahoma.....OK	...L...	1,298,273	1,290,626	1,024,431	681,300	1,309,890	1,773,548
38.	Oregon.....OR	...L...	6,088,053	5,484,742	4,645,843	3,229,272	4,993,114	5,949,830
39.	Pennsylvania.....PA	...L...	153,248,670	179,664,860	101,842,684	115,077,735	561,923,485	594,078,638
40.	Rhode Island.....RI	...L...	21,797,279	22,807,368	14,326,053	14,596,324	22,534,562	25,009,171
41.	South Carolina.....SC	...L...	12,185,130	12,860,573	9,314,276	11,065,625	26,318,724	34,751,551
42.	South Dakota.....SD	...L...	4,079,695	4,250,061	1,165,842	1,994,589	9,563,286	9,428,483
43.	Tennessee.....TN	...L...	26,681,204	27,807,956	11,335,511	13,444,273	27,879,445	28,904,064
44.	Texas.....TX	...L...	20,413,689	48,099,774	26,878,739	25,820,238	54,854,708	41,867,783
45.	Utah.....UT	...L...	3,370,254	3,231,983	2,479,797	2,207,647	5,181,224	6,227,852
46.	Vermont.....VT	...L...	6,640,257	6,475,853	2,878,506	3,083,538	4,654,244	4,979,265
47.	Virginia.....VA	...L...	115,929,610	125,137,612	58,643,580	67,339,351	126,420,886	136,457,635
48.	Washington.....WA	...L...	6,761,151	6,380,417	3,166,118	3,109,327	10,394,817	8,711,122
49.	West Virginia.....WV	...L...	55,899,330	62,298,378	25,337,708	31,184,307	39,478,471	42,819,465
50.	Wisconsin.....WI	...L...	8,364,349	5,753,631	4,417,868	4,200,077	25,840,639	28,088,757
51.	Wyoming.....WY	...L...	7,364,453	7,274,126	2,429,755	3,441,424	7,275,345	7,105,413
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	1,372,934,616	1,471,146,569	778,045,799	822,546,974	2,127,448,270	2,206,628,222

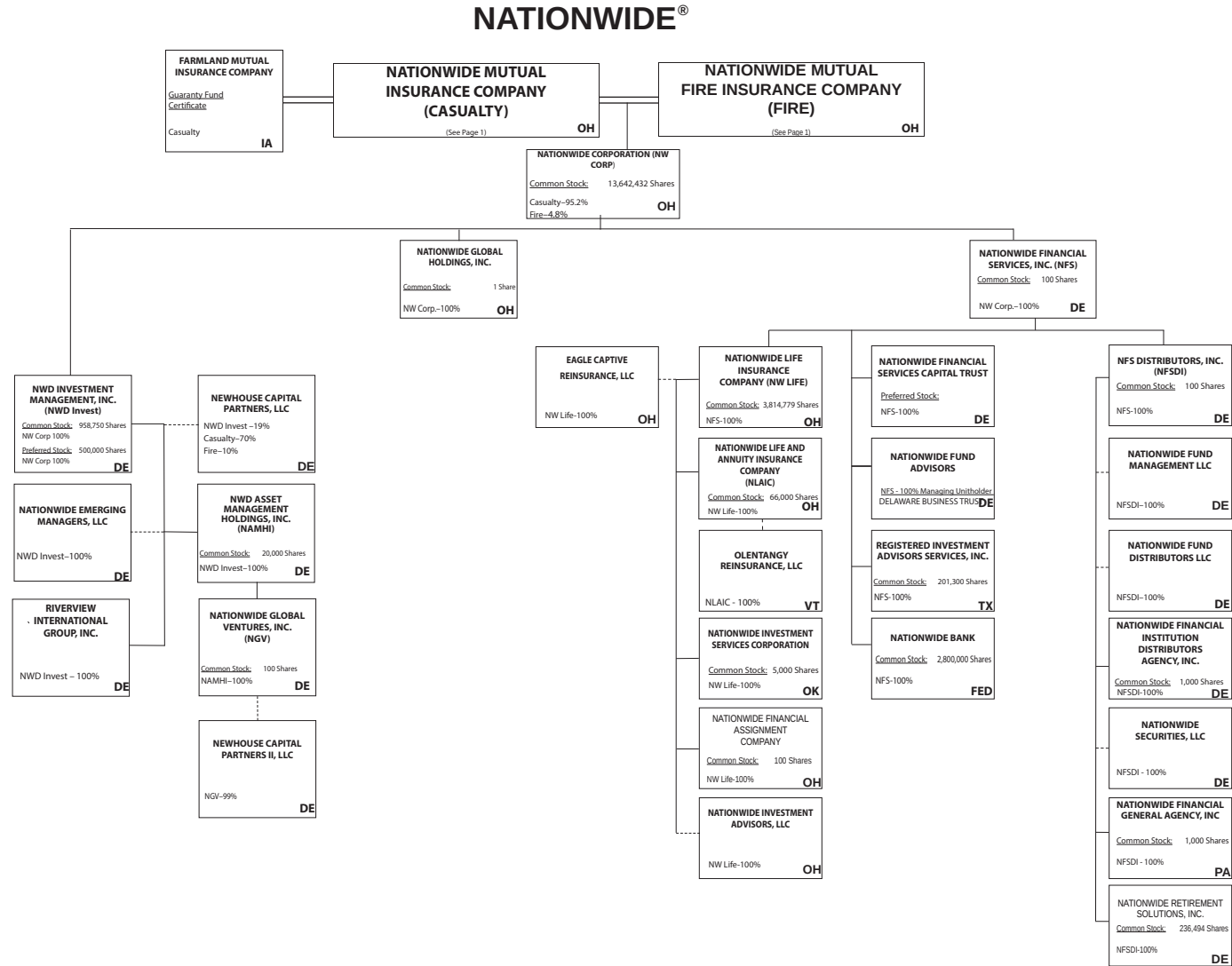
DETAILS OF WRITE-INS

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 Domicilled 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.



(Casualty/Fire 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

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if 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..	4595018.....	.....	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..	5012286.....	.....	0.....	828 Bobcat Avenue, 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..	4869438.....	.....	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..	4287247.....	.....	0.....	AGMC Reinsurance, Ltd.....	TCA....	IA.....	Nationwide Advantage Mortgage Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....

Q12

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)	*
0140..	Nationwide.....	.....	42-1011300..	4287229.....	.....	0.....	ALLIED General Agency Company.....	IA.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
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.....	.....
0140..	Nationwide.....	.....	90-0280710..	n/a.....	.....	0.....	Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	2.....
0140..	Nationwide.....	.....	31-1486309..	5012277.....	.....	0.....	Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	26-4083207..	4869447.....	.....	0.....	Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	31-1184438..	4594842.....	.....	0.....	Boulevard Inn Limited Liability Company.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...94.800	Nationwide Mutual Insurance Company.....	1.....
0140..	Nationwide.....	.....	31-1555487..	4593658.....	.....	0.....	Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	1.....
0140..	Nationwide.....	.....	20-3624379..	4595531.....	.....	0.....	Brooke School Investment Fund, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....	.....	26-0899413..	3730540.....	.....	0.....	CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	1.....
0140..	Nationwide.....	.....	20-1618232..	4595241.....	.....	0.....	CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	20-1618232..	4595045.....	.....	0.....	CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	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.....
0140..	Nationwide.....	.....	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.....	.....
0140..	Nationwide.....	.....	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.....	.....

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.....	.....	20-1945276..	4590590.....	.....	0.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	1.....
0140..	Nationwide.....	.....	20-1945276..	4590590.....	.....	0.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...76.090	Nationwide Mutual Insurance Company.....	1.....
0140..	Nationwide.....	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.....	.....	74-1395229..	4613350.....	.....	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..	4287050.....	.....	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

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	Domi-ciliary 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.....		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.....		20-0382144..	4596707.....		0.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-0745944..	4596211.....		0.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-0745965..	4596239.....		0.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-1128408..	4596332.....		0.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-1128472..	4596350.....		0.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-1918935..	3318117.....		0.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-2303694..	4596369.....		0.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-2303602..	4596378.....		0.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-2450960..	4596387.....		0.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-2451052..	4596396.....		0.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		20-2774223..	4596408.....		0.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		21-1288836..	4596426.....		0.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		26-3427373..	4596435.....		0.....	Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		26-3427435..	4596444.....		0.....	Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		26-3427479..	4596499.....		0.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		26-3427525..	4596510.....		0.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140..	Nationwide.....		26-4737055..	4596529.....		0.....	Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....

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.....		26-4737157..	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..	4596556.....		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..	4595410.....		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.....
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.....

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)	*
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 Brooksedgell, 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-Rivolun, 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.....
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.....	.....

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	Domi-ciliary Locatio n	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.....	.....	81-0936428..	4966663.....	.....	0.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	26-1903919..	5012295.....	.....	0.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	81-2326191..	5011609.....	.....	0.....	NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	46-3654078..	4593621.....	.....	0.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-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..	4984911.....	.....	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..	4962151.....	.....	0.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	46-3674167..	4595090.....	.....	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.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	26-0901660..	4595456.....	.....	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.....	.....
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.....	.....

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)	*
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.....	.....	81-2327221..	5013443.....	.....	0.....	NW-Deerfield II, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
0140..	Nationwide.....	.....	90-0732898..	4591430.....	.....	0.....	NW-Dulles, LLC.....	OH.....	NIA.....	NW REI, 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.....	.....
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..	4984902.....	.....	0.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire 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	Domi-ciliary Locatio n	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.....	.....	45-5159117..	4591421.....	.....	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.....	.....
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.....	.....

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	Domi-ciliary Locatio n	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.....	.....	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..	2989882+E3	.....	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.

Q12.10

NATIONWIDE MUTUAL INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	8,046,564	15,610,735	194.0	104.9
2. Allied lines.....	49,542,600	47,297,800	95.5	50.3
3. Farmowners multiple peril.....	2,761,560	(1,343,952)	(48.7)	40.6
4. Homeowners multiple peril.....	75,033,082	27,500,447	36.7	49.1
5. Commercial multiple peril.....	156,080,383	35,625,481	22.8	41.5
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	35,890,549	13,244,811	36.9	32.4
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....		152	0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....	1,109,188	(9,186)	(0.8)	0.3
13. Group accident and health.....	1,941,238	1,630,918	84.0	52.2
14. Credit accident and health.....			0.0	
15. Other accident and health.....	(68,178)	69,649	(102.2)	(112.1)
16. Workers' compensation.....	32,716,042	6,571,912	20.1	50.1
17.1. Other liability-occurrence.....	89,312,641	38,980,939	43.6	26.4
17.2. Other liability-claims made.....	1,480,692	102,095	6.9	8.2
17.3. Excess workers' compensation.....			0.0	
18.1. Products liability-occurrence.....	4,313,923	732,396	17.0	30.7
18.2. Products liability-claims made.....		(5)	0.0	
19.1, 19.2. Private passenger auto liability.....	464,785,712	252,174,953	54.3	49.9
19.3, 19.4. Commercial auto liability.....	88,780,285	53,958,518	60.8	54.8
21. Auto physical damage.....	359,346,997	225,942,893	62.9	50.0
22. Aircraft (all perils).....			0.0	
23. Fidelity.....	632,292	68,699	10.9	0.3
24. Surety.....	11,876,570	1,482,328	12.5	9.9
26. Burglary and theft.....	1,407,915	48,478	3.4	9.9
27. Boiler and machinery.....	4,568,507	1,465,513	32.1	21.6
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.....	1,389,558,561	721,155,573	51.9	47.1

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.....	4,034,996	7,837,362	8,016,570
2. Allied lines.....	25,146,948	46,073,795	49,213,942
3. Farmowners multiple peril.....	1,606,072	3,323,469	3,099,759
4. Homeowners multiple peril.....	36,563,310	65,891,344	80,974,925
5. Commercial multiple peril.....	78,232,626	155,322,413	167,837,223
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	20,110,651	38,144,454	35,446,123
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	454,924	1,043,440	1,186,674
13. Group accident and health.....	1,041,681	1,972,236	4,868,824
14. Credit accident and health.....			
15. Other accident and health.....	10,334	(212,065)	20,935
16. Workers' compensation.....	14,861,505	31,942,935	38,520,542
17.1. Other liability-occurrence.....	50,952,334	93,442,572	92,214,638
17.2. Other liability-claims made.....	907,795	1,785,963	1,502,244
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	1,949,188	4,257,373	4,823,440
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	220,462,652	457,410,479	490,865,980
19.3 19.4. Commercial auto liability.....	46,090,796	89,372,658	100,734,461
21. Auto physical damage.....	171,607,080	354,226,651	374,714,234
22. Aircraft (all perils).....			
23. Fidelity.....	307,221	699,605	637,177
24. Surety.....	7,511,115	14,634,225	10,574,290
26. Burglary and theft.....	618,787	1,238,278	1,454,192
27. Boiler and machinery.....	2,228,256	4,527,431	4,440,392
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.....	684,698,272	1,372,934,618	1,471,146,565

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	714,628	24,749	739,377	2,213,429	35,137	1,054,804	3,303,370	280,724	(219,773)	60,951
2. 2014.....	1,460,785	941,851	2,402,636	478,052	30,540	508,592	1,153,738	85,459	663,992	1,903,189	171,005	(161,860)	9,145
3. Subtotals 2014 + Prior.....	4,108,118	2,276,314	6,384,432	1,192,680	55,289	1,247,969	3,367,167	120,596	1,718,796	5,206,559	451,729	(381,633)	70,096
4. 2015.....	2,349,510	2,318,079	4,667,589	1,300,062	163,278	1,463,340	1,709,737	141,856	1,435,220	3,286,813	660,289	(577,725)	82,564
5. Subtotals 2015 + Prior.....	6,457,628	4,594,393	11,052,021	2,492,742	218,567	2,711,309	5,076,904	262,452	3,154,016	8,493,372	1,112,018	(959,358)	152,660
6. 2016.....	XXX.....	XXX.....	XXX.....	XXX.....	2,688,652	2,688,652	XXX.....	(3,595,092)	6,572,558	2,977,466	XXX.....	XXX.....	XXX.....
7. Totals.....	6,457,628	4,594,393	11,052,021	2,492,742	2,907,219	5,399,961	5,076,904	(3,332,640)	9,726,574	11,470,838	1,112,018	(959,358)	152,660
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. ....17.2 %	2. ....(20.9)%	3. ....1.4 %
												Col. 13, Line 7 Line 8	
												4.1.2 %	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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.....	68,082,505	4,268,913	63,813,592	86,189,768
2505. Other assets nonadmitted.....	137,398,283	137,398,283	0	.....
2506. Recoupment receivables.....	37,754,299	.....	.....37,754,299	23,999,121
2507. Third party administrator receivable.....	2,397,476	.....	.....2,397,476	4,638,750
2508. Deductible receivables.....	3,052,972	461,280	2,591,692	3,195,656
2597. Summary of remaining write-ins for Line 25.....	248,685,535	142,128,476	106,557,059	118,023,295

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	1,138,602	1,906,183
2505. Miscellaneous liabilities.....	121,655,845	130,758,267
2506. Pooling expenses payable.....	192,282,185	226,692,446
2507. Reserve for state escheat payments.....	62,689,876	57,062,617
2508. State surcharge/recoupment payable.....	11,810,880	12,727,269
2597. Summary of remaining write-ins for Line 25.....	389,577,388	429,146,782

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.....	16,861,030	19,245,944
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	9,628,756	(500,931)
5. Deduct amounts received on disposals.....	54,837,854	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.....	19,901,518	37,116,798
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	592,405,159	640,654,745
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	592,405,159	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.....	177,022,527	242,801,165
2.2 Additional investment made after acquisition.....	17,081,249	20,776,965
3. Capitalized deferred interest and other.....	4,495,838	6,522,144
4. Accrual of discount.....	560,166	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.....	27,239,777	137,455,509
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	29,928	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).....	964,654,728	791,201,518
12. Total valuation allowance.....	(3,336,964)	(3,394,116)
13. Subtotal (Line 11 plus Line 12).....	961,317,764	787,807,402
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	961,317,764	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.....	74,785,378	358,855,826
2.2 Additional investment made after acquisition.....	304,430,240	357,010,486
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(64,197,520)	(175,317,791)
6. Total gain (loss) on disposals.....	(34,122,599)	(30,349,541)
7. Deduct amounts received on disposals.....	268,908,796	623,461,072
8. Deduct amortization of premium and depreciation.....	25,853,788	68,728,749
9. Total foreign exchange change in book/adjusted carrying value.....	5,647,571	(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).....	3,465,508,267	3,473,727,781
12. Deduct total nonadmitted amounts.....	73,917,890	79,347,921
13. Statement value at end of current period (Line 11 minus Line 12).....	3,391,590,377	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.....	1,035,095,069	3,639,506,950
3. Accrual of discount.....	15,276,926	32,472,654
4. Unrealized valuation increase (decrease).....	382,085,199	19,539,911
5. Total gain (loss) on disposals.....	(82,029,657)	(10,129,637)
6. Deduct consideration for bonds and stocks disposed of.....	1,280,061,778	2,269,299,776
7. Deduct amortization of premium.....	25,010,793	48,205,064
8. Total foreign exchange change in book/adjusted carrying value.....	488,109	(1,279,877)
9. Deduct current year's other-than-temporary impairment recognized.....	15,322,242	40,270,801
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	21,236,735,035	21,206,214,202
11. Deduct total nonadmitted amounts.....	2,181,336	3,914,134
12. Statement value at end of current period (Line 10 minus Line 11).....	21,234,553,699	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,325,854,410	399,550,089	440,702,256	2,138,173	8,325,854,410	8,286,840,416		8,486,905,950
2. NAIC 2 (a).....	2,691,893,830	222,240,221	55,652,823	9,211,590	2,691,893,830	2,867,692,818		2,719,212,581
3. NAIC 3 (a).....	766,743,131	98,392,599	116,575,861	(8,142,443)	766,743,131	740,417,426		705,852,297
4. NAIC 4 (a).....	534,591,412	25,849,969	65,833,788	14,988,503	534,591,412	509,596,096		515,145,534
5. NAIC 5 (a).....	145,158,257	1,020,458	41,655,291	29,596,441	145,158,257	134,119,865		157,900,639
6. NAIC 6 (a).....	12,282,417	51,392	2,804,656	5,607,370	12,282,417	15,136,523		12,567,590
7. Total Bonds.....	12,476,523,457	747,104,728	723,224,675	53,399,634	12,476,523,457	12,553,803,144	0	12,597,584,591
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	178,000				178,000	178,000		178,000
10. NAIC 3.....						0		88,764
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	178,000	0	0	0	178,000	178,000	0	266,764
15. Total Bonds and Preferred Stock.....	12,476,701,457	747,104,728	723,224,675	53,399,634	12,476,701,457	12,553,981,144	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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

QSI02

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.....	772,248,961	XXX.....	772,248,961	17,392	.....

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.....	12,448,140,840	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.....	12,180,016,986	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).....	772,248,961	504,125,107
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	772,248,961	504,125,107

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(75,570,486)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	(18,748,208)
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).....	(94,318,694)
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	(94,318,694)

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).....	(24,270,427)
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.....	(131,268)
3.14	Section 1, Column 18, prior year.....	4,888,793 (5,020,061) (5,020,061)
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.....	(131,268)
3.24	Section 1, Column 19, prior year.....	4,888,793 (5,020,061) (5,020,061)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	17,803,777
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	17,803,777 17,803,777
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).....	5,659,490
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	5,659,490

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				
		NAIC						9	10	11	12	13	14	15	16
Number	Description	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
Replicated Assets Open															
25152CC@3	Replication of an investment in an index (Deutsche Bank NW Select Macro) tied to total return swap	TRS162123	50,000,000	59,359,914	70,737,479	06/06/2016	12/30/2016	Deutsche Bank NW Select Macro(50)	(170,000)	(170,000)	912810 FS 2	Tys INTI IX Note.....	1.....	59,529,914	70,907,479
9999999.	Total.....			59,359,914	70,737,479	XXX.....	XXX.....	XXX.....	(170,000)	(170,000)	XXX.....	XXX.....	XXX	59,529,914	70,907,479

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.....			1	59,359,914					1	59,359,914
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	1	59,359,914	0	0	0	0	1	59,359,914

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(94,318,694)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	5,659,490
3.	Total (Line 1 plus Line 2).....	(88,659,205)
4.	Part D, Section 1, Column 5.....	5,659,490
5.	Part D, Section 1, Column 6.....	(94,318,694)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(126,133,899)
8.	Part B, Section 1, Column 13.....	4,730,088
9.	Total (Line 7 plus Line 8).....	(121,403,811)
10.	Part D, Section 1, Column 8.....	4,956,650
11.	Part D, Section 1, Column 9.....	(126,360,461)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	16,130,123
14.	Part B, Section 1, Column 20.....	21,681,630
15.	Part D, Section 1, Column 11.....	37,811,753
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....	162,000,000	400,410,000
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	162,000,000	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								
4401 Creedmoor.....	Raleigh.....	NC..	01/01/1987....				9,383,261	5,999,588
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.....	Columbus.....	OH..	01/01/1976....				81,003,955	1,006,792
1100 Locust.....	Des Moines.....	IA...	04/30/2001....				85,248,742	806,586
215 N. Front St.....	Columbus.....	OH..	01/01/1998....				16,994,929	691,733
3300 SW Williston.....	Gainesville.....	FL...	01/01/1979....				6,652,892	583,872
N. Front St., Parking Garage.....	Columbus.....	OH..	01/01/1998....				4,417,739	242,220
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft.....	Lewis Center.....	OH..	01/01/1960....				29,706,318	220,407
1100 Walnut St Garage.....	Des Monies.....	IA....	04/30/2001....				5,682,151	44,749
1200 Mulberry.....	Des Moines.....	IA....	06/01/2007....				4,574,963	34,630
Data Center North.....	Lewis Center.....	OH..	06/30/1986....				27,037,009	27,360
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ.....	Scottsdale.....	AZ...	07/31/2007....				19,298,877	53,005
151, Hyatt Resort Dr, Rogers Road.....	San Antonio.....	TX...	02/24/2011....				51,102,260	1,424
0199999. Totals.....					0	0	341,103,096	9,712,366
Acquired by Internal Transfer								
1200 Locust.....	Des Moines.....	IA....	12/30/2001....				41,817,748	2,535
Plaza 3 and Atrium.....	Columbus.....	OH..	01/01/1989....				54,277,851	104,205
280 Plaza N High St.....	Columbus.....	OH..	01/01/1996....				19,609,034	1,084,162
1000 Nationwide.....	Harrisburg.....	PA...	01/01/1980....				-	(69,548)
355 Maple Ave.....	Harleysville.....	PA...	12/03/2012....				704,171	-
0299999. Totals.....					0	0	116,408,804	1,121,354
0399999. Totals.....					0	0	457,511,900	10,833,720

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
5151 Blazer Parkway.....	Dublin.....	OH..	04/05/2016	City of Dublin,An Ohio Municipal Corporation	3,672,725		3,672,725				0		3,672,725	1,754,687		(1,918,038)	(1,918,038)	-	(28,150)
1000 Nationwide.....	Harrisburg.....	PA...	04/25/2016	Broadstone NIC, Pennsylvania,LLC.....	17,998,915		6,078,877				0		6,195,908	...22,703,656		16,507,748	16,507,748	767,377	1,154,801
355 Maple Ave.....	Harleysville.....	PA...	04/25/2016	Broadstone NIC, Pennsylvania,LLC.....	25,217,230	18,436,195	35,708,208				0		35,266,178	...30,379,511		(4,886,667)	(4,886,667)	2,911,128	1,506,932
280 Plaza N High St.....	Columbus.....	OH..	06/24/2016		2,306,101		2,306,101				0						0		
1200 Locust.....	Des Moines.....	IA...	06/24/2016		94,479		94,479				0						0		

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Plaza 3 and Atrium.....	Columbus	OH.	06/24/2016	.....	.....300,755	.....	.....300,755	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale	AZ...	06/24/2016	.....	.....32,498	.....	.....32,498	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
0199999. Totals.....					49,622,703	18,436,195	48,193,643	0	0	0	0	0	45,134,811	...54,837,854	0	9,703,043	9,703,043	3,678,505	2,633,583
0399999. Totals.....					49,622,703	18,436,195	48,193,643	0	0	0	0	0	45,134,811	...54,837,854	0	9,703,043	9,703,043	3,678,505	2,633,583

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								
00-1102518.....	ANN ARBOR.....	MI.....		05/13/2016....	2.280	47,850,000		71,330,000
00-1102548.....	SALT LAKE CITY.....	UT.....		04/11/2016....	3.120	27,000,000		38,300,000
00-1102575.....	COLUMBUS.....	OH.....	S.....	05/20/2016....	2.710	10,000,000	3,300,000	53,000,000
00-1102594.....	RALEIGH.....	NC.....		05/12/2016....	2.310	31,320,000		44,440,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	116,170,000	3,300,000	207,070,000
Mortgages in Good Standing - Mezzanine Loans								
99-0000034.....	HOUSTON.....	TX.....		02/06/2015....	10.000		4,265,915	
99-0000036.....	BIRMINGHAM.....	AL.....		09/10/2015....	13.000		590,994	
99-0000043.....	PEARLAND.....	TX.....		03/04/2016....	12.000		2,942,806	
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	7,799,714	0
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	116,170,000	11,099,714	207,070,000
3399999. Total Mortgages.....				XXX.....	XXX.....	116,170,000	11,099,714	207,070,000

SCHEDULE B - PART 3

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

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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																	
00-1100962.....	SAN FRANCISCO.....	CA.....	.....	09/15/2005....	06/01/2016....	1,034,215	.....	.....	.....	.....	.....0	.....	.....1,022,565	1,022,565	.....	.....	.....0
00-1101027.....	KING OF PRUSSIA.....	PA.....	.....	11/18/2005....	06/01/2016....	4,409,683	.....	.....	.....	.....	.....0	.....	.....4,384,428	4,384,428	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						5,443,898	0	0	0	0	0	0	5,406,993	5,406,993	0	0	0
Mortgages With Partial Repayments																	
00-1000038.....	VISTA.....	CA.....	.....	08/31/2000....		531,296	.....	.....	.....	.....	.....0	.....	.....23,377	23,377	.....	.....	.....0
00-1000391.....	BROOKLYN.....	OH.....	.....	01/11/2001....		2,154,223	.....	.....	.....	.....	.....0	.....	.....86,097	86,097	.....	.....	.....0
00-1000449.....	EAST MEADOW.....	NY.....	.....	12/29/2000....		3,057,116	.....	.....	.....	.....	.....0	.....	.....50,035	50,035	.....	.....	.....0
00-1000450.....	MIDLAND PARK.....	NJ.....	.....	12/29/2000....		2,906,326	.....	.....	.....	.....	.....0	.....	.....47,821	47,821	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001....		1,178,193	.....	.....	.....	.....	.....0	.....	.....39,736	39,736	.....	.....	.....0
00-1000791.....	MILWAUKEE.....	WI.....	.....	12/17/2001....		324,888	.....	.....	.....	.....	.....0	.....	.....27,488	27,488	.....	.....	.....0
00-1000804.....	DAVENPORT.....	IA.....	.....	02/14/2002....		1,409,614	.....	.....	.....	.....	.....0	.....	.....46,171	46,171	.....	.....	.....0
00-1000869.....	CINCINNATI.....	OH.....	.....	03/13/2002....		113,089	.....	.....	.....	.....	.....0	.....	.....14,783	14,783	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002....		1,153,184	.....	.....	.....	.....	.....0	.....	.....16,058	16,058	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002....		565,730	.....	.....(4,429)	.....	.....	.....(4,429)	.....	.....15,267	15,267	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002....		8,166,476	.....	.....	.....	.....	.....0	.....	.....60,527	60,527	.....	.....	.....0
00-1001090.....	MASON.....	OH.....	.....	12/20/2002....		8,901,652	.....	.....(10,511)	.....	.....	.....(10,511)	.....	.....76,085	76,085	.....	.....	.....0
00-1001164.....	CHESTERFIELD.....	VA.....	.....	11/20/2002....		4,541,296	.....	.....	.....	.....	.....0	.....	.....40,518	40,518	.....	.....	.....0
00-1001203.....	NILES.....	IL.....	.....	12/30/2002....		2,294,126	.....	.....	.....	.....	.....0	.....	.....19,930	19,930	.....	.....	.....0
00-1002016.....	OBETZ.....	OH.....	.....	03/31/2003....		2,791,411	.....	.....	.....	.....	.....0	.....	.....18,265	18,265	.....	.....	.....0
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....		272,571	.....	.....	.....	.....	.....0	.....	.....23,470	23,470	.....	.....	.....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
00-1100934.....	CARMEL.....	IN.....	.....	10/13/2005....	.....	.....897,208	.....	.....37,087	.....	.....	.....37,087	.....	.....62,659	62,659	.....	.....	.....0
00-1101391.....	JACKSONVILLE.....	FL.....	.....	05/01/2007....	.....	.....7,193,326	.....	.....	.....	.....	.....0	.....	.....36,464	36,464	.....	.....	.....0
00-1101437.....	STAMFORD.....	CT.....	.....	03/01/2007....	.....	.....10,920,520	.....	.....	.....	.....	.....0	.....	.....1,347,641	1,347,641	.....	.....	.....0
00-1101520.....	FORT MYERS.....	FL.....	.....	08/09/2007....	.....	.....7,821,570	.....	.....231,970	.....	.....	.....231,970	.....	.....129,721	129,721	.....	.....	.....0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012....	.....	.....4,662,062	.....	.....	.....	.....	.....0	.....	.....153,673	153,673	.....	.....	.....0
00-1101891.....	HOUSTON.....	TX.....	.....	09/06/2012....	.....	.....17,791,309	.....	.....	.....	.....	.....0	.....	.....90,553	90,553	.....	.....	.....0
00-1101917.....	LAS VEGAS.....	NV.....	.....	11/15/2012....	.....	.....10,819,382	.....	.....	.....	.....	.....0	.....	.....46,920	46,920	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013....	.....	.....6,223,991	.....	.....	.....	.....	.....0	.....	.....131,465	131,465	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	.....1,502,233	.....	.....	.....	.....	.....0	.....	.....21,992	21,992	.....	.....	.....0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013....	.....	.....19,054,249	.....	.....	.....	.....	.....0	.....	.....85,148	85,148	.....	.....	.....0
00-1102154.....	BUENA PARK.....	CA.....	.....	05/28/2014....	.....	.....8,737,310	.....	.....	.....	.....	.....0	.....	.....45,517	45,517	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015....	.....	.....6,368,559	.....	.....	.....	.....	.....0	.....	.....40,643	40,643	.....	.....	.....0
00-1102212.....	SCOTTSDALE.....	AZ.....	.....	11/07/2014....	.....	.....4,436,435	.....	.....	.....	.....	.....0	.....	.....29,310	29,310	.....	.....	.....0
00-1102221.....	NEW ALBANY.....	OH.....	.....	07/01/2015....	.....	.....14,853,147	.....	.....	.....	.....	.....0	.....	.....90,188	90,188	.....	.....	.....0
00-1102248.....	ORLANDO.....	FL.....	.....	11/04/2014....	.....	.....23,409,217	.....	.....	.....	.....	.....0	.....	.....152,606	152,606	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	.....4,405,068	.....	.....	.....	.....	.....0	.....	.....96,552	96,552	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	.....4,462,405	.....	.....	.....	.....	.....0	.....	.....57,351	57,351	.....	.....	.....0
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	.....46,597	46,597	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	.....7,500,000	.....	.....	.....	.....	.....0	.....	.....64,449	64,449	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						201,419,182	0	254,117	0	0	254,117	0	3,335,076	3,335,076	0	0	0
0599999. Total Mortgages.....						206,863,080	0	254,117	0	0	254,117	0	8,742,069	8,742,069	0	0	0

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SCHEDULE BA - PART 2

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

1	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	.....	.....(4,761,904)	.....	.....26,657,046	4.460
	GSO Capital Opportunities Fund II LP.....	New York.....	NY...	GSO Capital Partners LP.....		06/30/2011....	2	.....	.....4,480,200	.....	.....23,836,720	1.880
	GSO Capital Solutions Fund II LP.....	New York.....	NY...	GSO Capital Partners LP.....		06/06/2013....	2	.....	.....415,550	.....	.....16,911,742	0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	Cayman Islands	GSO European Senior Debt Associates LLC.....		11/25/2014....	2	.....	.....5,257,442	.....	.....61,824,053	16.670
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE...	Kayne Senior Credit II GP, LLC.....		06/23/2014....	2	.....	.....2,407,584	.....	.....10,223,349	17.390
	Newstone Capital Partners II, LP.....	Los Angeles.....	CA...	Newstone Capital Partners.....		12/29/2010....	2	.....	.....575,625	.....	.....3,923,123	3.320
	Newstone Capital Partners, LP.....	Los Angeles.....	CA...	Newstone Capital Partners.....		05/31/2007....	2	.....	.....21,013	.....	.....610,128	1.730
	NW Private Debt, LLC.....	Los Angeles.....	CA...	Kayne Anderson Capital Advisors, L.P.....		01/01/2016....	2	564,280	.....	.....	.....15,411,672	100.000
	TCW Direct Lending LLC.....	Dover.....	DE...	TCW Asset Management.....		03/20/2015....	2	.....	.....4,298,049	.....	.....37,801,657	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....		06/01/2016....	2	1,610,792	.....	.....	.....8,339,921	1.990
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							2,175,072	12,693,559	0	205,539,411	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated												
	1492 Capital LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		07/23/2008....	2	.....	.....24,407,491	.....	.....	.....100.000
9999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....							0	24,407,491	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	3i India Infrastructure Fund LP.....	London.....	England	3i Plc.....		02/27/2008....	3	.....	.....15,923	.....	.....471,100	0.290
	Actera Partners L.P.....	Istanbul.....	Turkey	Actera Group, Ltd.....		08/24/2007....	3	.....	.....49,432	.....	.....219,056	1.550
	Actis Global 4 LP.....	London.....	England	Actis GP, LLP.....		12/15/2011....	3	.....	.....266,978	.....	.....15,101,055	1.360
	Ampersand Partners VIII.....	Wilmington.....	DE...	Ampersand Managment LLC.....		03/13/2015....	3	.....	.....900,000	.....	.....22,800,000	11.320
	Austin Ventures VII, LP.....	Austin.....	TX...	Austin Ventures.....		12/31/2000....	1	.....	.....1,505	.....	.....	.....1.210
	Carlyle Europe Partners II, L.P.....	New York.....	NY...	Carlyle Group, L.P.....		12/13/2004....	3	.....	.....12,498	.....	.....823,323	0.550
	Carlyle Europe Partners III, L.P.....	New York.....	NY...	Carlyle Group, L.P.....		02/05/2007....	3	.....	.....58,169	.....	.....1,585,991	0.250
	Catalyst Fund V, L.P.....	Toronto.....	Canada	Catalyst Group, LLC.....		08/12/2015....	3	.....	.....3,000,000	.....	.....24,750,000	2.000
	Catterton Partners VII, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....		09/03/2013....	3	.....	.....581,778	.....	.....4,378,674	1.120
	Comvest Investment Partners IV, LP.....	West Palm Beach.....	FL....	Comvest Investment Partners.....		07/29/2011....	3	.....	.....931,108	.....	.....10,678,212	5.150
	CVC IV Tandem Fund.....	London.....	England	CVC Capital Partners.....		01/02/2007....	3	.....	.....753,961	.....	.....1,616,651	0.410
	Cyprium Investors IV.....	Cleveland.....	OH...	Cyprium Investors.....		07/18/2012....	2	.....	.....6,140,815	.....	.....18,958,749	8.000
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX...	EnCap Investments, L.P.....		12/07/2012....	3	.....	.....2,907,445	.....	.....6,008,582	0.510
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX...	EnCap Investments, L.P.....		09/28/2007....	3	.....	.....201,958	.....	.....1,403,340	1.250
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX...	EnCap Investments, L.P.....		12/08/2011....	3	.....	.....73,248	.....	.....431,427	1.760
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX...	EnCap Investments, L.P.....		12/15/2010....	3	.....	.....210,019	.....	.....2,875,824	0.500
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....		03/31/2015....	3	.....	.....1,590,203	.....	.....11,804,090	0.230
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....		04/30/2014....	3	.....	.....155,624	.....	.....10,215,225	0.400
	Energy Spectrum VI, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....		02/28/2011....	3	.....	.....762,796	.....	.....7,260,074	3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....		11/03/2014....	3	.....	.....543,417	.....	.....26,775,870	2.500

QE03

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
QE03.1	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX...	Energy Trust Capital.....	.....	08/30/2013....	3	.....	.....939,006	.....	.....9,701,922	14.100
	FourPoint Holdings, LLC.....	Greenwood Village.....	CO...	FourPoint Holdings, LLC.....	.....	11/03/2014....	3	.....	.....3,300,000	.....	.....	.....3.580
	Fourth Cinven.....	London.....	England	Cinven.....	.....	02/24/2006....	3	.....	.....66,227	.....	.....3,310,320	0.500
	ICG Europe VI.....	St Helier.....	Jersey	Intermediate Capital Managers Limited.....	.....	06/26/2015....	2	.....	.....1,411,740	.....	.....32,699,449	1.030
	Ironbridge Fund II, LP.....	Sidney.....	Australia	Ironbridge Capital Pty.....	.....	09/01/2006....	3	.....	.....27,124	.....	.....567,234	1.240
	IVF V (Mauritius) Holdings Limited.....	Port Louis.....	Mauritius	India Value Fund Advisors.....	.....	03/18/2015....	3	.....	.....2,867,850	.....	.....13,142,104	2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA...	Kayne Anderson Capital Advisors, L.P.....	.....	08/31/2010....	2	.....	.....11,267	.....	.....4,234,240	5.000
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	02/25/2016....	3	40,000	.....	.....	.....7,892,308	1.300
	MBK Partners Fund III, L.P.....	Central.....	Hong Kong	MBK Partners.....	.....	05/17/2013....	3	.....	.....3,173,209	.....	.....11,501,869	1.120
	MCP Private Capital Fund II.....	Luxembourg City.....	Luxembourg	Metric Capital Partners II GP S.a.r.l.....	.....	05/07/2014....	2	.....	.....330,980	.....	.....9,194,200	2.670
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT....	Mercato Partners Growth III, GP.....	.....	03/12/2015....	3	.....	.....717,088	.....	.....17,200,000	8.000
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	Malaysia	Navis Asia Fund, Ltd.....	.....	02/01/2007....	3	.....	.....40,269	.....	.....0	1.010
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	Cayman Islands	Navis Asia Fund, Ltd.....	.....	01/29/2014....	3	6,079,470	.....	.....	.....9,200,000	1.670
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN...	Northstar Capital, Ltd.....	.....	02/12/2008....	2	66,280	.....	.....	.....2,401,364	3.880
	Northstar Seidler Mezzanine Partners II, LP.....	Minneapolis.....	MN...	Northstar Capital, Ltd.....	.....	12/31/2000....	2	1,357	.....	.....	.....	.....4.170
	One Rock Capital Partners, L.P.....	New York.....	NY...	One Rock Capital Partners.....	.....	01/30/2014....	3	911,833	.....	.....	.....11,743,562	4.710
	Paine and Partners Capital Fund III, LP (fka Fox Paine Capital Fund III).....	Foster City.....	CA...	Fox Paine & Company, LLC.....	.....	08/15/2006....	3	27,561	.....	.....	.....431,206	1.270
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH...	Peppertree Capital.....	.....	09/30/2013....	3	2,205,000	.....	.....	.....1,400,000	11.200
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE...	Peppertree Capital.....	.....	05/05/2016....	3	594,000	.....	.....	.....17,406,000	8.000
	Permira IV.....	New York.....	NY....	Permira.....	.....	07/18/2006....	3	120	.....	.....	.....455,286	0.110
	Prudential Capital Partners II, LP.....	Chicago.....	IL....	Prudential Capital Group.....	.....	04/28/2005....	2	7,145	.....	.....	.....1,150,010	1.290
	Silver Lake Partners II, LP.....	Menlo Park.....	CA...	Silver Lake Partners, LLC.....	.....	07/28/2004....	3	72,744	.....	.....	.....1,765,793	0.420
	Silver Lake Partners III, LP.....	Menlo Park.....	CA...	Silver Lake Partners, LLC.....	.....	12/19/2006....	3	235,370	.....	.....	.....6,177,015	0.430
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA...	Silver Lake Partners, LLC.....	.....	04/02/2013....	3	1,742,516	.....	.....	.....16,966,302	0.310
	Siris Partners III, L.P.....	Wilmington.....	DE...	Siris Capital Group, LLC.....	.....	12/02/2014....	3	28,801	.....	.....	.....5,480,529	0.370
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE...	Sorenson Capital Associates III, LP.....	.....	05/31/2014....	3	2,207,294	.....	.....	.....22,715,312	10.820
	SVB Capital Partners III, L.P.....	Menlo Park.....	CA...	SVB Capital Partners III LLC.....	.....	01/31/2014....	1	435,500	.....	.....	.....3,048,500	3.890
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE...	SVB Capital Partners III LLC.....	.....	06/17/2015....	1	175,200	.....	.....	.....4,412,176	3.000
	TPG Asia VI, L.P.....	Grand Cayman.....	Cayman Islands	TPG Asia.....	.....	04/07/2014....	3	228,620	.....	.....	.....14,567,994	0.710
	TPG Partners VII, L.P.....	Fort Worth.....	TX...	TPG GenPar VII, L.P.....	.....	05/27/2015....	3	2,711,694	.....	.....	.....33,445,584	0.450
	Trident IV, LP.....	Greenwich.....	CT....	Stone Point Capital LLC.....	.....	05/21/2007....	3	46,928	.....	.....	.....3,280,864	1.590
	Trident V, LP.....	Greenwich.....	CT....	Stone Point Capital LLC.....	.....	12/20/2010....	3	20,429	.....	.....	.....1,551,599	0.420

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
	VEPF V Co-Invest 2, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		02/29/2016....	3	95,255			(0)	76.530
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		07/11/2014....	3	(268,800)			6,670,436	0.390
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		02/29/2016....	3	2,999,466			22,000,534	0.310
	Yukon Capital Partners II, LP.....	Wilmington.....	DE...	Yukon Partners.....		11/05/2013....	2	5,017,473			11,119,121	10.000
	Yukon Capital Partners, LP.....	Wilmington.....	DE...	Yukon Partners.....		06/15/2011....	2	333,072			8,713,611	16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								3,728,721	54,327,244	0	483,703,687	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		10/14/2004....	3		137,304			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	137,304	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03.2	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD...	AEW Core Property Trust.....		03/31/2015....			777,407			0.720
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL...	Blue Vista Capital Management.....		08/01/2007....			4,711			10.340
	Bridgepoint Hospitality Holdings LLC.....	Columbus.....	OH...	RockBridge Capital, LLC.....		12/09/2005....		108,135				48.830
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA...	CCP NI Owner LLC.....		07/31/2015....		341,248				50.000
	CIM Fund VIII, L.P.....	Los Angeles.....	CA...	CIM Fund VIII, GP, LLC.....		12/31/2014....		2,047,542		14,305,556		1.030
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD...	Crow Holdings Capital Partners, LLC.....		01/14/2008....		8,801		2,470,767		4.640
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		05/01/2015....		1,950,570		11,694,097		1.330
	Crow Holdings Retail Fund, L.P.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		04/01/2015....		3,529,713		7,586,730		5.080
	Exeter Industrial Value Fund III, L.P.....	Plymouth Meeting.....	PA...	Exeter Property Group III, LP.....		03/27/2014....		2,000,000		9,000,000		2.500
	GEM Realty Fund VI, LP.....	Wilmington.....	DE...	GEM Capital, LP.....		04/15/2016....		2,672		24,000,000		2.400
	Golden Belt.....	Durham.....	NC...	Golden Belt.....		01/08/2008....		127		2,470,767		66.670
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL...	Harbert Management Corporation.....		11/26/2013....		786,507		3,115,926		4.910
	Mayberry Solar LLC.....	Mount Airy.....	NC...	O2 Energies Inc.....		08/15/2011....		190				99.000
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....		05/10/2016....		3,241,060		11,763,628		3.000
	Prime Property Fund, LLC.....	New York.....	NY...	Morgan Stanley Real Estate Advisor, Inc.....		03/31/2015....		651,741				0.500
	Stonehenge REV II LLC.....	Columbus.....	OH...	Stonehenge Capital Company LLC.....		04/26/2016....		2,614,030		6,781,635		49.950
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....		12/02/2014....		4,099,042		35,111,039		7.140
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....		04/15/2016....		5,000		30,000,000		2.000
9999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffili.....								5,862,762	16,305,734	0	155,829,377	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		02/08/2008....			31,565,006			100.000
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affilia.....								0	31,565,006	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....	3		1,781,957		12,040,227	10.000
199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliate.....								0	1,781,957	0	12,040,227	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Arden Strategic Investment Fund.....	Wilmington.....	DE...	Arden Asset Management, LLC.....		12/28/2012....	13		500,000			100.000
	OYS Fund LLC.....	New York.....	NY...	Aksia.....		04/01/2011....	13		15,000,000			100.000
	Rothschild Special Opportunities Fund LLC.....	Wilmington.....	DE...	Rothschild Asset Management Inc.....		10/01/2015....	13		22,000,000			100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								0	37,500,000	0	0	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 81 Ltd.....	Palm Beach.....	FL...	Alliant GP 81 LLC.....		01/15/2015....			3,180,743		328,095	50.000
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL...	Alliant GP 82 LLC.....		03/31/2015....			1,135,203		29,829,606	50.000
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL...	Alliant GP 84 LLC.....		12/21/2015....			583,705		9,388,332	15.600

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 Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC.....	Columbus.....	OH...	Apollo Housing Capital.....		03/14/2008....			10,000		783,284	5.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....		10/30/2014....			4,659,356		37,275,695	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....		11/24/2015....			27,132		4,216,963	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....		02/12/2016....		2,674,048			19,118,594	50.000
	Nationwide Ohio ARRA Fund LLC.....	Columbus.....	OH...	Ohio Equity Fund, Inc.....		12/18/2009....			2,304,886		27,403,235	100.000
	OEF Nationwide Fund III LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....		12/16/2014....			1,482,805		2,962,521	49.990
	Ohio Equity Fund for Housing LP XVIII.....	Columbus.....	OH...	Ohio Equity Fund GP I, LLC.....		07/31/2008....			487,060		1,408,361	22.610
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL...	Raymond James Tax Credit Funds, Inc.....		12/08/2014....			541,033		17,752,492	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA...	WNC Advisors LLC.....		05/15/2015....			14,982		204,517	49.990
WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA...	WNC Advisors, LLC.....		02/14/2007....			6,200		36,919	5.000	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								2,674,048	14,433,105	0	150,708,612	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	NTCIF-2011	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		04/03/2012....			2,140,023			50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								0	2,140,023	0	0	XXX.....
Any Other Class of Asset - Unaffiliated												
	GiveForward, Inc.....	Wilmington.....	DE...	GiveForward, Inc.....		04/06/2015....			100,000			
4299999. Total - Any Other Class of Asset - Unaffiliated.....								0	100,000	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								14,440,603	99,641,599	0	1,007,821,314	XXX.....
4599999. Subtotal - Affiliated.....								0	95,749,824	0	0	XXX.....
4699999. Totals.....								14,440,603	195,391,423	0	1,007,821,314	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
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St Helier.....		Distribution.....	11/13/2014	04/28/2016	2,720,554					0		2,720,554	2,720,554			0	
	GSO Capital Opportunities Fund II LP.....	New York.....	NY..	Distribution.....	06/30/2011	06/14/2016	2,528,900					0		2,528,900	2,528,900			0	
			Cayman Islands																
	GSO European Senior Debt Fund LP.....	Wilmington.....		Distribution.....	11/25/2014	06/01/2016	4,783,175					0		4,783,175	4,783,175			0	
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE.	Distribution.....	06/23/2014	06/03/2016	705,881					0		705,881	705,881			0	
	Newstone Capital Partners II, LP.....	Los Angeles.....	CA.	Distribution.....	12/29/2010	05/25/2016	366,952					0		366,952	366,952			0	
	Newstone Capital Partners, LP.....	Los Angeles.....	CA.	Distribution.....	05/31/2007	06/08/2016	37,550					0		37,550	37,550			0	
	NW Private Debt, LLC.....	Los Angeles.....	CA.	Distribution.....	01/01/2016	06/21/2016	3,001,203					0		3,001,203	3,001,203			0	
	TCW Direct Lending LLC.....	Dover.....	DE.	Distribution.....	03/20/2015	05/20/2016	4,298,049					0		4,298,049	4,298,049			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							18,442,264	0	0	0	0	0	0	18,442,264	18,442,264	0	0	0	0

QE03.3

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/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 Common Stocks - Unaffiliated																			
QE03.4	3i India Infrastructure Fund LP.....	London.....	Engl and	Distribution.....	02/27/2008	06/29/2016	147,908	.....	.....	.....	.....	.....0	.....	.....147,908	147,908	.....	.....	.....0	.....
	Actera Partners L.P.....	Istanbul.....	Turk ey	Distribution.....	08/24/2007	06/03/2016	933,446	.....	.....	.....	.....	.....0	.....	.....933,446	722,142	(211,304)	.....	.....(211,304)	.....
	Actis Global 4 LP.....	London.....	Engl and	Distribution.....	12/15/2011	06/16/2016	122,364	.....	.....	.....	.....	.....0	.....	.....122,364	122,364	.....	.....	.....0	.....
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cay man Islan ds	Distribution.....	12/15/2006	05/12/2016	121,727	.....	.....	.....	.....	.....0	.....	.....121,727	121,727	.....	.....	.....0	.....
	AIF Capital Asia III LP.....	Port-Louis.....	Mau ritius	Distribution.....	12/15/2006	06/21/2016	112,211	.....	.....	.....	.....	.....0	.....	.....112,211	112,211	.....	.....	.....0	.....
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE.	Distribution.....	07/02/2015	06/29/2016	229,288	.....	.....	.....	.....	.....0	.....	.....229,288	229,288	.....	.....	.....0	.....
	Carlyle Europe Partners II, L.P.....	New York.....	NY..	Distribution.....	12/13/2004	05/17/2016	356,786	.....	.....	.....	.....	.....0	.....	.....356,786	284,750	(72,036)	.....	.....(72,036)	.....
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007	06/17/2016	528,073	.....	.....	.....	.....	.....0	.....	.....528,073	331,236	(196,837)	.....	.....(196,837)	.....
	Catalyst Fund V, L.P.....	Toronto.....	Can ada	Distribution.....	08/12/2015	05/13/2016	432,185	.....	.....	.....	.....	.....0	.....	.....432,185	432,185	.....	.....	.....0	.....
	CBPE Capital Fund VIII A LP.....	London.....	Engl and	Distribution.....	03/03/2009	05/17/2016	350,060	.....	.....	.....	.....	.....0	.....	.....350,060	322,926	(27,134)	.....	.....(27,134)	.....
	Comvest Investment Partners IV, LP.....	West Palm Beach.....	FL..	Distribution.....	07/29/2011	04/19/2016	7,234,064	.....	.....	.....	.....	.....0	.....	.....7,234,064	7,234,064	.....	.....	.....0	.....
	CVC IV Tandem Fund.....	London.....	Engl and	Distribution.....	01/02/2007	06/24/2016	757,654	.....	.....	.....	.....	.....0	.....	.....757,654	753,961	(3,693)	.....	.....(3,693)	.....
	Cyprium Investors IV.....	Cleveland.....	OH.	Distribution.....	07/18/2012	04/11/2016	138,655	.....	.....	.....	.....	.....0	.....	.....138,655	138,655	.....	.....	.....0	.....
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX..	Distribution.....	12/07/2012	06/21/2016	307,275	.....	.....	.....	.....	.....0	.....	.....307,275	307,275	.....	.....	.....0	.....
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX..	Distribution.....	12/15/2010	06/28/2016	57,619	.....	.....	.....	.....	.....0	.....	.....57,619	57,619	.....	.....	.....0	.....
	Energy Spectrum VI, L.P.....	Dallas.....	TX..	Distribution.....	02/28/2011	06/02/2016	75,852	.....	.....	.....	.....	.....0	.....	.....75,852	75,852	.....	.....	.....0	.....
	Fourth Cinven.....	London.....	Engl and	Distribution.....	02/24/2006	06/29/2016	959,705	.....	.....	.....	.....	.....0	.....	.....959,705	679,485	(280,220)	.....	.....(280,220)	.....
	Fox Paine Capital Fund II, LP.....	Foster City.....	CA.	Dissolution	12/31/2000	06/30/2016	1,211,534	.....	.....	.....	.....	.....0	.....	.....1,211,534	.....	.....	.....(1,211,534)	(1,211,534)	.....
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000	06/27/2016	31,802	.....	.....	.....	.....	.....0	.....	.....31,802	31,802	.....	.....	.....0	.....
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000	06/27/2016	32,465	.....	.....	.....	.....	.....0	.....	.....32,465	32,465	.....	.....	.....0	.....
	Highland Capital Partners VII, LP.....	Lexington.....	MA.	Distribution.....	10/28/2005	05/24/2016	463,354	.....	.....	.....	.....	.....0	.....	.....463,354	463,354	.....	.....	.....0	.....
	Ironbridge Fund II, LP.....	Sidney.....	Aust ralia	Distribution.....	09/01/2006	06/28/2016	558,931	.....	.....	.....	.....	.....0	.....	.....558,931	622,970	64,039	.....	.....64,039	.....
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA.	Distribution.....	08/31/2010	04/11/2016	79,757	.....	.....	.....	.....	.....0	.....	.....79,757	79,757	.....	.....	.....0	.....
	MCP Private Capital Fund II.....	Luxembourg City.....	Lux emb ourg	Distribution.....	05/07/2014	06/06/2016	40,703	.....	.....	.....	.....	.....0	.....	.....40,703	40,703	.....	.....	.....0	.....
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	ayi a	Distribution.....	02/01/2007	05/19/2016	197,617	.....	.....	.....	.....	.....0	.....	.....197,617	197,617	.....	.....	.....0	.....
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	Cay man Islan ds	Distribution.....	01/29/2014	06/06/2016	142,144	.....	.....	.....	.....	.....0	.....	.....142,144	142,144	.....	.....	.....0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
QE03.5	Northstar Mezzanine Partners III.....	Minneapolis.....	MN.	Distribution.....	10/01/2002	04/07/2016	120,678	.....	.....	.....	.....	.....0	.....	.....120,678	120,678	.....	.....	.....0	.....
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008	05/04/2016	235,488	.....	.....	.....	.....	.....0	.....	.....235,488	235,488	.....	.....	.....0	.....
	Northstar Seidler Mezzanine Partners II, LP.....	Minneapolis.....	MN.	Distribution.....	12/31/2000	06/28/2016	145,324	.....	.....	.....	.....	.....0	.....	.....145,324	145,324	.....	.....	.....0	.....
	One Rock Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/30/2014	06/22/2016	1,742,563	.....	.....	.....	.....	.....0	.....	.....1,742,563	1,742,563	.....	.....	.....0	.....
	Paine and Partners Capital Fund III, LP (fka Fox Paine Capital Fund III)	Foster City.....	CA.	Distribution.....	08/15/2006	06/24/2016	229,483	.....	.....	.....	.....	.....0	.....	.....229,483	229,483	.....	.....	.....0	.....
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH.	Distribution.....	09/30/2013	05/20/2016	98,424	.....	.....	.....	.....	.....0	.....	.....98,424	98,424	.....	.....	.....0	.....
	Permira IV.....	New York.....	NY..	Distribution.....	07/18/2006	06/15/2016	832,741	.....	.....	.....	.....	.....0	.....	.....832,741	632,151	(200,590)	.....	.....(200,590)	.....
	Prudential Capital Partners III, LP.....	Chicago.....	IL...	Distribution.....	10/15/2008	05/03/2016	59,322	.....	.....	.....	.....	.....0	.....	.....59,322	59,322	.....	.....	.....0	.....
	Silver Lake Partners II, LP.....	Menlo Park.....	CA.	Distribution.....	07/28/2004	05/27/2016	527,999	.....	.....	.....	.....	.....0	.....	.....527,999	527,999	.....	.....	.....0	.....
	Silver Lake Partners III, LP.....	Menlo Park.....	CA.	Distribution.....	12/19/2006	06/08/2016	694,946	.....	.....	.....	.....	.....0	.....	.....694,946	694,946	.....	.....	.....0	.....
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA.	Distribution.....	04/02/2013	06/17/2016	81,243	.....	.....	.....	.....	.....0	.....	.....81,243	81,243	.....	.....	.....0	.....
	Siris Partners III, L.P.....	Wilmington.....	DE.	Distribution.....	12/02/2014	04/07/2016	87,310	.....	.....	.....	.....	.....0	.....	.....87,310	87,310	.....	.....	.....0	.....
	Sprint Co-Invest, L.P.....	Grand Cayman.....	Cay man Island	Distribution.....	08/03/2007	06/06/2016	482,122	.....	.....	.....	.....	.....0	.....	.....482,122	73,305	(408,817)	.....	.....(408,817)	.....
	SVB Capital Partners III, L.P.....	Menlo Park.....	CA.	Distribution.....	01/31/2014	06/24/2016	66,388	.....	.....	.....	.....	.....0	.....	.....66,388	66,388	.....	.....	.....0	.....
	Trident IV, LP.....	Greenwich.....	CT..	Distribution.....	05/21/2007	05/13/2016	326,782	.....	.....	.....	.....	.....0	.....	.....326,782	326,782	.....	.....	.....0	.....
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010	05/09/2016	264,423	.....	.....	.....	.....	.....0	.....	.....264,423	264,423	.....	.....	.....0	.....
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE.	Distribution.....	07/11/2014	04/04/2016	1,773,259	.....	.....	.....	.....	.....0	.....	.....1,773,259	1,773,259	.....	.....	.....0	.....
	Yukon Capital Partners, LP.....	Wilmington.....	DE.	Distribution.....	06/15/2011	05/05/2016	437,835	.....	.....	.....	.....	.....0	.....	.....437,835	437,835	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							23,829,509	0	0	0	0	0	0	23,829,509	21,281,383	(1,336,592)	(1,211,534)	(2,548,126)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004	06/30/2016	1,498,783	.....	.....	.....	.....	.....0	.....	.....1,498,783	1,498,783	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							1,498,783	0	0	0	0	0	0	1,498,783	1,498,783	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA.	Distribution.....	12/10/2015	06/10/2016	3,348	.....	.....	.....	.....	.....0	.....	.....3,348	3,348	.....	.....	.....0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA.	Distribution.....	07/31/2015	06/10/2016	10,296	.....	.....	.....	.....	.....0	.....	.....10,296	10,296	.....	.....	.....0	.....
	CIM Fund VIII, L.P.....	Los Angeles.....	CA.	Distribution.....	12/31/2014	06/13/2016	390,758	.....	.....	.....	.....	.....0	.....	.....390,758	390,758	.....	.....	.....0	.....
	CR Tenant LLC.....	Columbus.....	OH.	Distribution.....	05/23/2014	06/02/2016	66,768	.....	.....	.....	.....	.....0	.....	.....66,768	66,768	.....	.....	.....0	.....
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD.	Distribution.....	01/14/2008	05/17/2016	315,647	.....	.....	.....	.....	.....0	.....	.....315,647	315,647	.....	.....	.....0	.....
	GEAM Value Add Realty Partners, LP.....	Stamford.....	CT..	Distribution.....	10/06/2006	05/27/2016	.....	.....	.....	.....	.....	.....0	.....	.....	.....114,738	.....	.....114,738	114,738	.....
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL..	Distribution.....	11/26/2013	04/27/2016	305,833	.....	.....	.....	.....	.....0	.....	.....305,833	305,833	.....	.....	.....0	.....
	Hunt Commercial Realty Partners III LP (fka Capmark III)	Horsham.....	PA..	Distribution.....	07/23/2007	05/23/2016	1,054,619	.....	.....	.....	.....	.....0	.....	.....1,054,619	1,054,619	.....	.....	.....0	.....
	Legg Mason Real Estate Fund II.....	Los Angeles.....	CA.	Distribution.....	07/12/2005	06/03/2016	1,250,000	.....	.....	.....	.....	.....0	.....	.....1,250,000	1,250,000	.....	.....	.....0	.....
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007	06/27/2016	1,067,734	.....	.....	.....	.....	.....0	.....	.....1,067,734	1,067,734	.....	.....	.....0	.....
	Ram Realty Partners II, LP.....	Palm Beach Gardens.....	FL.	Distribution.....	06/22/2007	04/28/2016	2,040,447	.....	.....	.....	.....	.....0	.....	.....2,040,447	2,040,447	.....	.....	.....0	.....
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH.	Distribution.....	11/09/2007	06/07/2016	774,193	.....	.....	.....	.....	.....0	.....	.....774,193	774,193	.....	.....	.....0	.....
	Westport Capital Partners Fund II.....	Westport.....	CT..	Distribution.....	07/17/2008	06/24/2016	880,000	.....	.....	.....	.....	.....0	.....	.....880,000	880,000	.....	.....	.....0	.....
	Wrightwood Capital High Yield Partners II.....	Chicago.....	IL...	Distribution.....	10/10/2008	06/15/2016	1,436,562	(1,060,597)	.....	.....	.....	.....(1,060,597)	.....	.....375,965	1,003,916	.....	.....627,951	627,951	545,725

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								9,596,205	(1,060,597)	0	0	0	(1,060,597)	0	8,535,608	9,278,297	0	742,689	742,689	545,725
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	NW REI, LLC.....	Columbus.....	OH.	Distribution.....	02/08/2008	06/30/2016	32,109,574	.....	.....	.....	.....	.....0	.....	.....32,109,574	...32,109,574	.....	.....	.....0	.....	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								32,109,574	0	0	0	0	0	32,109,574	...32,109,574	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	MA P&C Ins. Co. Community & Economic Development Initiative LLC	Boston.....	MA.	Distribution.....	08/08/2013	04/25/2016	830	.....	.....	.....	.....	.....0	.....	.....830	830	.....	.....	.....0	.....	
	NWI Emerging Markets Fixed Income Fund, LP.....	Wilmington.....	DE.	Distribution.....	04/30/2013	05/27/2016	15,184,930	(790,256)	.....	.....	.....	.....(790,256)	.....	.....14,394,674	...15,465,609	.....	.....1,070,935	1,070,935	.....	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								15,185,760	(790,256)	0	0	0	(790,256)	0	14,395,504	...15,466,439	0	1,070,935	1,070,935	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																				
	OYS Fund LLC.....	New York.....	NY..	Distribution.....	04/01/2011	04/28/2016	21,000,000	.....	.....	.....	.....	.....0	.....	....21,000,000	...21,000,000	.....	.....	.....0	.....	
	Prisma Polyphony Fund LLC.....	Rumson.....	NJ..	Distribution.....	05/28/2004	04/28/2016	13,000,000	.....	.....	.....	.....	.....0	.....	.....13,000,000	...13,000,000	.....	.....	.....0	.....	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								34,000,000	0	0	0	0	0	34,000,000	...34,000,000	0	0	0	0	
Non-Collateral Loans - Unaffiliated																				
	City of Dayton Loan.....	Dayton.....	OH.	Distribution.....	02/04/2002	04/12/2016	3,823	.....	.....	.....	.....	.....0	.....	.....3,823	3,823	.....	.....	.....0	.....	
2799999. Total - Non-Collateral Loans - Unaffiliated.....								3,823	0	0	0	0	0	3,823	3,823	0	0	0	0	
4499999. Subtotal - Unaffiliated.....								67,057,561	(1,850,853)	0	0	0	(1,850,853)	0	65,206,708	...64,472,206	(1,336,592)	602,090	(734,502)	545,725
4599999. Subtotal - Affiliated.....								67,608,357	0	0	0	0	0	67,608,357	...67,608,357	0	0	0	0	
4699999. Totals.....								...134,665,918	(1,850,853)	0	0	0	(1,850,853)	0	...132,815,065	132,080,563	(1,336,592)	602,090	(734,502)	545,725

QE03.6

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 - All Other Government													
000000 00 0	Provincia de Cordoba Sr Nt 7.125% 06/1.....			F.....	06/03/2016....	Direct.....				650,000	650,000		4FE.....
000000 00 0	Argentina (Republic of) Sr Nt 7.500% 0.....			F.....	04/19/2016....	Direct.....				350,000	350,000		4.....
000000 00 0	Province of Neuquen Nt 8.625% 05/12/28.....			F.....	05/05/2016....	Direct.....				350,000	350,000		4FE.....
000000 00 0	Argentina (Republic of) Sr Nt 7.625% 0.....			F.....	04/19/2016....	Direct.....				181,940	190,000		4.....
040114 GS 3	Argentina (Republic of) Sr Nt 7.500% 0.....			F.....	06/23/2016....	Direct.....				543,900	500,000	6,875	4FE.....
040114 GS 3	Argentina (Republic of) Sr Nt 7.500% 0.....			F.....	04/29/2016....	Tax Free Exchange.....				350,000	350,000	510	4FE.....
040114 GU 8	Argentina (Republic of) Sr Nt 7.625% 0.....			F.....	04/29/2016....	Tax Free Exchange.....				181,942	190,000	282	4FE.....
1099999. Total Bonds - All Other Government.....										2,607,782	2,580,000	7,667	XXX
Bonds - U.S. States, Territories and Possessions													
419792 FE 1	Hawaii St GO Preref Ser DQ 5.000% 06/0.....				04/29/2016....	Tax Free Exchange.....				1,021,480	990,000	20,350	1.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....										1,021,480	990,000	20,350	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions													
213185 KL 4	Cook Cnty IL GO Ref - Ser A 5.000% 11/.....				06/15/2016....	Barclays Capital.....				3,300,550	2,750,000		1FE.....
213185 KM 2	Cook Cnty IL GO Ref - Ser A 5.000% 11/.....				06/15/2016....	Barclays Capital.....				2,985,600	2,500,000		1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....										6,286,150	5,250,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment													
29270C S8 9	Energy NW WA Elec Rev Preref Columbia St.....				05/03/2016....	Tax Free Exchange.....				2,942,181	2,915,000	49,393	1Z.....
29270C T6 2	Energy NW WA Elec Rev Unref Columbia Sta.....				05/03/2016....	Tax Free Exchange.....				2,175,153	2,155,000	36,515	1FE.....
592647 CY 5	Met Wash DC Airpts Auth Rev AMT Ref Ser.....				06/15/2016....	Morgan/JP/Securities - Bonds.....				18,366,900	15,000,000		1FE.....
592647 CZ 2	Met Wash DC Airpts Auth Rev AMT Ref Ser.....				06/15/2016....	Morgan/JP/Securities - Bonds.....				9,511,398	7,800,000		1FE.....
592647 DB 4	Met Wash DC Airpts Auth Rev AMT Ref Ser.....				06/15/2016....	Morgan/JP/Securities - Bonds.....				8,759,200	8,000,000		1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....										41,754,832	35,870,000	85,908	XXX
Bonds - Industrial and Miscellaneous													
000000 00 0	Duke Finance LLC 1st Lien TL Nt 1 7.00.....				05/23/2016....	Credit Suisse First Boston.....				11,250,000	12,500,000		4FE.....
000000 00 0	Yum Brands Term Ln B Nt 1 3.192% 06/16.....				06/28/2016....	Goldman Sachs & Company.....				6,467,500	6,500,000		3FE.....
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term.....				04/28/2016....	Tax Free Exchange.....				7,606	7,634		4FE.....
00817Y AU 2	Aetna Inc Basic 2.400% 06/15/21.....				06/02/2016....	Citigroup.....				9,999,000	10,000,000		2FE.....
00817Y AV 0	Aetna Inc Basic 2.800% 06/15/23.....				06/02/2016....	Citigroup.....				13,979,560	14,000,000		2FE.....
00817Y AW 8	Aetna Inc Sr Nt 3.200% 06/15/26.....				06/02/2016....	UBS Warburg London.....				1,992,520	2,000,000		2FE.....
03765P AA 1	Apidos CLO CLO Ser 2015-21A CI A1 2.06.....				05/24/2016....	Morgan Stanley & Co Inc.....				9,990,000	10,000,000	22,348	1FE.....
05531F AV 5	BB&T Corp Sr Nt 2.050% 05/10/21.....				05/05/2016....	Deutsche Bank Securities.....				8,491,160	8,500,000		1FE.....
05538B AH 8	BE Aerospace Inc Term Ln Nt 2 4.000% 1.....				06/01/2016....	Tax Free Exchange.....				1,789,429	1,789,429		3FE.....
05618L AA 4	Babson CLO Ltd CLO Ser 2014-IIA CI A 2.....			E.....	06/01/2016....	Mizuho Securities Inc.....				9,918,000	10,000,000	27,533	1FE.....
1248EP BM 4	CCO Holdings LLC Hgh Yld Sr Nt 5.750%.....				05/23/2016....	Tax Free Exchange.....				9,024,647	9,000,000	140,875	3FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....				05/31/2016....	Tax Free Exchange.....				92,685	93,056	8	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N.....				05/31/2016....	Tax Free Exchange.....				359,744	359,744	74	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....				05/31/2016....	Tax Free Exchange.....				12,738	12,738	6	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....				05/31/2016....	Tax Free Exchange.....				23,354	23,437	10	3FE.....
125896 BP 4	CMS Energy Corp Sr Nt 3.600% 11/15/25.....				06/22/2016....	Various.....				11,056,497	10,544,000	29,197	2FE.....

QEO4

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)
125896 BQ 2	CMS Energy Corp Sr Nt	3.000% 05/15/26.....	.....	06/22/2016....	Goldman Sachs & Company.....	.....	7,045,500	7,000,000	29,583	2FE.....
12670N AB 9	CWGS Term Ln Nt 6	5.750% 02/20/20.....	.....	05/31/2016....	Tax Free Exchange.....	.....	34,920,428	35,147,335	2,772	3FE.....
16163Y AC 8	Chase Mortgage Finance Corpora	RMBS Ser.....	.....	06/03/2016....	Morgan/JP/Securities - Bonds.....	.....	4,760,363	4,733,736	3,236	1FE.....
23338V AB 2	DTE Electric Co Sr Nt	3.650% 03/15/24.....	.....	06/30/2016....	KeyCorp.....	.....	1,103,370	1,000,000	11,254	1FE.....
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt	2.650%.....	.....	06/07/2016....	Citigroup.....	.....	2,999,490	3,000,000	.....	1FE.....
26441Y AW 7	Duke-Weeks Realty LP Sr Nt	3.875% 10/1.....	.....	06/28/2016....	Goldman Sachs & Company.....	.....	3,510,375	3,300,000	26,996	2FE.....
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt	3.250% 06/3.....	.....	06/23/2016....	Various.....	.....	9,639,810	9,700,000	1,616	2FE.....
29103D AD 8	Emera US Finance LP Sr Nt	2.700% 06/15.....	.....	06/09/2016....	Morgan/JP/Securities - Bonds.....	.....	4,995,150	5,000,000	.....	2FE.....
29364D AQ 3	Entergy Arkansas Inc 1st Mtg Bd	3.750%.....	.....	06/01/2016....	KeyCorp.....	.....	2,371,886	2,200,000	25,438	1FE.....
29364D AS 9	Entergy Arkansas Inc 1st Mortgage Bond.....	.....	.....	06/16/2016....	Morgan Stanley & Co Inc.....	.....	6,581,340	6,000,000	12,333	1FE.....
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd	3.500%.....	.....	06/13/2016....	Morgan Stanley & Co Inc.....	.....	2,166,000	2,000,000	14,583	1FE.....
31677Q BG 3	Fifth Third Bancorp Sr Nt	2.250% 06/14.....	.....	06/09/2016....	Deutsche Bank Securities.....	.....	9,992,500	10,000,000	.....	1FE.....
38081E AA 9	Golden Bear RMBS Ser 2016-1A C I A	3.75.....	.....	06/15/2016....	Natixis.....	.....	7,500,000	7,500,000	.....	1Z.....
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A C I.....	.....	.....	05/09/2016....	Credit Suisse First Boston.....	.....	2,116,875	2,081,745	11,998	1FE.....
44701P AV 6	Huntsman International Inc Sr 1st Lien T.....	.....	.....	05/10/2016....	Bank of America BISD Dealer.....	.....	4,912,626	4,974,811	.....	3FE.....
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200.....	.....	.....	04/15/2016....	Interest Capitalization.....	.....	6,749	6,749	.....	5*.....
458140 AU 4	Intel Corp Sr Nt	2.600% 05/19/26.....	.....	05/12/2016....	Merrill Lynch.....	.....	9,974,600	10,000,000	.....	1FE.....
58504F AC 9	Medpace Holdings Inc Term Ln Nt 6	4.75.....	.....	06/30/2016....	Tax Free Exchange.....	.....	5,402,448	5,380,232	672	4FE.....
58504F AC 9	Medpace Holdings Inc Term Ln Nt 5	6.00.....	.....	05/31/2016....	Tax Free Exchange.....	.....	729,734	727,058	192	4FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....	.....	.....	04/29/2016....	Tax Free Exchange.....	.....	34,002	34,117	.....	4FE.....
60871R AF 7	Molson Coors Brewing Co Sr Nt	2.100% 0.....	.....	06/28/2016....	Merrill Lynch.....	.....	7,497,150	7,500,000	.....	2FE.....
60871R AG 5	Molson Coors Brewing Co Sr Nt	3.000% 0.....	.....	06/28/2016....	Bank of America BISD Dealer.....	.....	10,483,725	10,500,000	.....	2FE.....
651229 AZ 9	Newell Rubbermaid Inc Sr Nt	5.000% 11/.....	.....	04/20/2016....	Tax Free Exchange.....	.....	6,216,993	6,135,000	144,854	2FE.....
651714 BE 6	Newpage Corp Rollup DIP Nt 1	10.500% 07.....	.....	06/07/2016....	Interest Capitalization.....	.....	60,748	60,748	.....	4FE.....
651714 BE 6	Newpage Corp Rollup DIP Nt 1	10.500% 07.....	.....	06/29/2016....	Taxable Exchange.....	.....	957,061	1,472,401	31,861	4FE.....
666807 BG 6	Northrop Grumman Corp Sr Nt	3.250% 08/.....	.....	06/30/2016....	Citigroup.....	.....	16,109,250	15,000,000	209,896	2FE.....
68389X BL 8	Oracle Corp Sr Nt	2.400% 09/15/23.....	.....	06/29/2016....	Morgan/JP/Securities - Bonds.....	.....	6,998,810	7,000,000	.....	1FE.....
68389X BM 6	Oracle Corp Sr Nt	2.650% 07/15/26.....	.....	06/29/2016....	Morgan/JP/Securities - Bonds.....	.....	9,962,400	10,000,000	.....	1FE.....
68557N AC 7	Orbital ATK Inc Sr Nt	5.500% 10/01/23.....	.....	05/17/2016....	Tax Free Exchange.....	.....	1,032,537	1,000,000	7,028	3FE.....
693304 AT 4	Peco Energy Co 1st Mtg Bd	3.150% 10/15.....	.....	06/22/2016....	Deutsche Bank Securities.....	.....	7,922,550	7,500,000	47,250	1FE.....
69352P AL 7	PPL Capital Funding Inc Sr Nt	3.100% 0.....	.....	05/12/2016....	Wells Fargo.....	.....	8,988,480	9,000,000	.....	2FE.....
70069F AZ 0	Park Place Securities Inc RMBS Ser 2004.....	.....	.....	06/27/2016....	Raymond James & Assoc Inc.....	.....	4,597,125	5,200,000	648	4AM.....
71677H AB 1	PetSmart Inc Term Ln Nt 1	4.250% 03/10.....	.....	06/14/2016....	Tax Free Exchange.....	.....	21,842,982	21,810,812	.....	3FE.....
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond.....	.....	.....	06/28/2016....	Merrill Lynch.....	.....	30,341,680	27,857,000	286,642	1FE.....
760759 AR 1	Republic Services Inc Sr Nt	2.900% 07/.....	.....	06/21/2016....	Various.....	.....	20,031,970	20,000,000	.....	2FE.....
797440 BU 7	San Diego Gas & Elec Co 1st Mtg Bd	2.5.....	.....	05/16/2016....	Citigroup.....	.....	4,983,750	5,000,000	.....	1FE.....
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 5.....	.....	.....	05/31/2016....	Tax Free Exchange.....	.....	14,602,857	14,635,382	4,878	3FE.....
842587 CU 9	Southern Co Sr Nt	2.950% 07/01/23.....	.....	05/19/2016....	Citigroup.....	.....	4,995,750	5,000,000	.....	2FE.....
842587 CV 7	Southern Co Sr Nt	3.250% 07/01/26.....	.....	05/19/2016....	Citigroup.....	.....	19,927,600	20,000,000	.....	2FE.....
845743 BP 7	Southwestern Pub Svc Co 1st Mtg Bd	3.3.....	.....	06/16/2016....	Wells Fargo.....	.....	2,130,100	2,000,000	1,100	1FE.....

QE04.1

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)
86358E	HQ	2		06/24/2016	Morgan Stanley & Co Inc			9,588,250	10,316,879	714	1FM
86686B	AC	9		06/02/2016	Morgan/JP/Securities - Bonds			2,983,750	3,000,000		4FE
86686B	AC	9		05/31/2016	Tax Free Exchange			37,459	38,279	12	4FE
86787G	AJ	1		05/12/2016	Various			9,454,960	9,500,000	275	2FE
91159H	HM	5		05/18/2016	Merrill Lynch			10,043,900	10,000,000	23,250	1FE
931427	AN	8		05/26/2016	Bank of America BISD Dealer			6,996,080	7,000,000		2FE
931427	AQ	1		05/26/2016	Merrill Lynch			6,483,620	6,500,000		2FE
98389B	AR	1		05/09/2016	Morgan Stanley & Co Inc			833,568	800,000	11,807	2FE
000000	00	0	F	06/22/2016	Direct			17,719	25,000	131	4FE
000000	00	0	F	05/11/2016	Direct			752,050	825,000	6,410	3FE
000000	00	0	F	05/10/2016	Direct			844,688	1,025,000	7,753	4FE
000000	00	0	F	05/04/2016	Direct			979,840	1,000,000		4FE
01448Y	AE	3	R	06/23/2016	Interest Capitalization			30,615	30,615		6FE
05618D	AA	2	F	06/01/2016	Morgan Stanley & Co Inc			5,535,570	5,550,000	15,393	1FE
134638	AC	9	F	05/24/2016	Taxable Exchange			637,560	828,000	725	5FE
134638	AC	9	F	05/24/2016	Tax Free Exchange			211,750	275,000	241	5FE
22112E	AC	2	F	06/09/2016	Direct			1,030,712	1,050,000		3FE
65557C	AS	2	R	05/23/2016	Morgan/JP/Securities - Bonds			10,966,450	11,000,000		1FE
714264	AD	0	F	06/30/2016	Various			14,426,520	13,100,000	268,001	2FE
714264	AH	1	R	06/30/2016	Various			5,271,720	4,800,000	96,900	2FE
714264	AM	0	R	06/16/2016	Various			22,304,423	22,100,000	14,517	2FE
71645W	AN	1	F	05/26/2016	Direct			566,100	555,000	9,227	4FE
71647N	AP	4	F	05/17/2016	Direct			548,471	554,000		3FE
74041E	AC	9	R	06/28/2016	Interest Capitalization			20,777	20,777		6FE
N54468	AD	0	F	06/22/2016	Direct			350,875	350,000	201	4FE
P19189	AA	0	F	05/09/2016	Direct			164,399	211,000	5,788	5FE
3899999. Total Bonds - Industrial and Miscellaneous								525,983,030	522,241,714	1,556,226	XXX
8399997. Total Bonds - Part 3								577,653,274	566,931,714	1,670,151	XXX
8399999. Total Bonds								577,653,274	566,931,714	1,670,151	XXX
Common Stocks - Industrial and Miscellaneous											
293792	10	7		05/20/2016	Various		352,300.000	9,377,454	XXX		L
37518B	10	2		05/10/2016	Merrill Lynch		7,882.000	240,637	XXX		L
86764L	10	8		06/07/2016	Various		281,000.000	8,082,149	XXX		L
90214J	10	1		05/24/2016	Merrill Lynch		7,997.000	222,716	XXX		L
96949L	10	5		05/06/2016	Various		175,300.000	5,064,769	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous								22,987,725	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates											
81052#	10	3		05/25/2016	Direct		8,334.000	500,040	XXX		K
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates								500,040	XXX	0	XXX

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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)
Common Stocks - Mutual Funds									
63867N 21 6	Nationwide Dest 2055-C (Seed).....		06/14/2016...	Direct.....	2,790	33	XXX	.....	L.....
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....		06/14/2016...	Direct.....	7,260	58	XXX	.....	L.....
63867R 24 1	Nationwide Growth Fd-R SV (Seed).....		06/10/2016...	Direct.....	1,130	11	XXX	.....	L.....
63867R 50 6	Nationwide Bd Fd-R (Seed).....		06/30/2016...	Direct.....	0,510	5	XXX	.....	L.....
63867R 61 3	Nationwide Fd-R (Seed).....		06/10/2016...	Direct.....	0,230	5	XXX	.....	L.....
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed).....		06/30/2016...	Direct.....	8,490	85	XXX	.....	L.....
9299999.	Total Common Stocks - Mutual Funds.....					197	XXX	0	XXX
9799997.	Total Common Stocks - Part 3.....					23,487,962	XXX	0	XXX
9799999.	Total Common Stocks.....					23,487,962	XXX	0	XXX
9899999.	Total Preferred and Common Stocks.....					23,487,962	XXX	0	XXX
9999999.	Total Bonds, Preferred and Common Stocks.....					601,141,236	XXX	1,670,151	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 Designation or Market Indicator (a)

Bonds - U.S. Government

137001	AA	1	Canal Barge Inc US Govt Gtd Title XI Nt.....	04/01/2016.	Redemption	100.0000.....	10,000	10,000	10,101	10,049	(49)	(49)	10,000	0	360	04/01/2018...	1FE.....					
36202C	4P	5	GNMA Pool #2630 6.500% 08/20/28.....	06/01/2016.	Paydown.....		547	547	575	570	(23)	(23)	547	0	14	08/20/2028...	1.....					
36217D	M5	0	GNMA Pool #190380 7.500% 06/15/17.....	06/01/2016.	Paydown.....		98	98	98	98		0	98	0	3	06/15/2017...	1.....					
36218C	HY	4	GNMA Pool #218147 8.500% 05/15/17.....	06/01/2016.	Paydown.....		785	785	781	782	3	3	785	0	28	05/15/2017...	1.....					
38377W	WS	9	GNMA REMIC Ser 2011-82 CI LP 3.250% 02.....	06/01/2016.	Paydown.....		1,285,111	1,285,111	1,310,412	1,287,950	(2,839)	(2,839)	1,285,111	0	17,463	02/20/2037...	1.....					
38377X	NE	8	GNMA REMIC Ser 2011-112 CI GN 2.000% 1.....	06/01/2016.	Paydown.....		2,078,241	2,078,241	2,069,816	2,074,285	3,955	3,955	2,078,241	0	17,566	11/20/2036...	1.....					
455780	AG	1	Indonesia (Republic of) AID Sr Nt 8.90.....	06/01/2016.	Redemption	100.0000.....	50,000	50,000	54,500	51,789	(1,789)	(1,789)	50,000	0	2,225	06/01/2021...	1.....					
491798	AA	2	Kenya (Republic of) AID Sr Nt 10.000% 1.....	04/15/2016.	Redemption	100.0000.....	58,824	58,824	64,265	60,154	(1,331)	(1,331)	58,824	0	2,941	10/15/2018...	1.....					
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	06/01/2016.	Paydown.....		183,869	183,869	179,834	181,780	2,089	2,089	183,869	0	5,118	06/15/2024...	1.....					
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	06/01/2016.	Paydown.....		104,640	104,640	107,553	105,928	(1,288)	(1,288)	104,640	0	3,257	09/15/2025...	1.....					
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	06/01/2016.	Paydown.....		153,011	153,011	152,250	152,382	629	629	153,011	0	4,154	06/15/2026...	1.....					
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	06/01/2016.	Paydown.....		102,771	102,771	107,910	105,401	(2,630)	(2,630)	102,771	0	2,753	06/15/2028...	1.....					
912828	KZ	2	U S Treasury Nt 3.250% 06/30/16.....	06/30/2016.	Maturity.....		3,000,000	3,000,000	3,009,844	3,000,774	(774)	(774)	3,000,000	0	48,750	06/30/2016...	1.....					
912828	QF	0	U S Treasury Nt 2.000% 04/30/16.....	04/30/2016.	Maturity.....		6,900,000	6,900,000	7,165,586	6,927,685	(27,685)	(27,685)	6,900,000	0	69,000	04/30/2016...	1.....					
0599999. Total Bonds - U.S Government.....							13,927,897	13,927,897	14,233,525	13,959,627	0	(31,732)	0	(31,732)	0	13,927,897	0	0	0	173,632	XXX	XXX

Bonds - All Other Government

000000	00	0	Provincia de Buenos Aires Sr Nt 9.950%.....	F	04/04/2016.	Direct.....				322,701	306,159	289,930	291,127	.....	.....560	560	.....	.....291,687	.....	.....31,014	31,014	9,859	06/09/2021...	5FE.....	
000000	00	0	Argentina (Republic of) Sr Nt 7.500% 0.....	F	04/29/2016.	Tax Free Exchange.....				350,000	350,000	350,000				0		350,000			0	510	04/22/2026...	4.....	
000000	00	0	Islamic Republic of Pakistan Sr Nt 7.8.....	F	05/10/2016.	Direct.....				294,100	325,000	261,950			317	317		262,267		31,833	31,833	14,688	03/31/2036...	4FE.....	
000000	00	0	Argentina (Republic of) Sr Nt Ser NY 2.....	F	05/02/2016.	Direct.....				1,611,300	2,520,000	1,657,390			(15,984)	(15,984)		1,641,406		(30,106)	(30,106)	6,021	12/31/2038...	6*.....	
000000	00	0	Argentina (Republic of) Sr Nt 7.625% 0.....	F	04/29/2016.	Tax Free Exchange.....				181,942	190,000	181,940			1	1		181,942			0	282	04/22/2046...	4.....	
1099999. Total Bonds - All Other Government.....										2,760,043	3,691,159	2,741,210	291,127	0	(15,106)	0	(15,106)	0	2,727,302	0	32,741	32,741	31,360	XXX	XXX

Bonds - U.S. States, Territories and Possessions

419792	FS	0	Hawaii St GO Unref Ser DQ 5.000% 06/01/.....	04/29/2016.	Tax Free Exchange.....			1,021,480	990,000	1,025,863	1,024,581			(3,100)		(3,100)		1,021,480			0	20,350	06/01/2020.....	1FE.....
68607L	7Q	4	Oregon St GO Alt Energy Proj Ser A 5.5.....	04/01/2016.	Maturity.....			615,000	615,000	612,638	614,923			77		77		615,000			0	16,913	04/01/2016.....	1FE.....
882721	LX	9	Texas St GO Trans Commn Mobilty Fd 5.....	04/01/2016.	Call 100.0000.....			7,715,000	7,715,000	8,011,565	7,724,163			(9,163)		(9,163)		7,715,000			0	192,875	04/01/2024.....	1FE.....
928109	NM	5	Virginia St GO Ser B 5.000% 06/01/17.....	06/01/2016.	Call 100.0000.....			4,015,000	4,015,000	4,434,808	4,036,446			(21,446)		(21,446)		4,015,000			0	100,375	06/01/2017.....	1FE.....
928109	NN	3	Virginia St GO Ser B 5.000% 06/01/18.....	06/01/2016.	Call 100.0000.....			4,500,000	4,500,000	4,603,343	4,519,294			(19,294)		(19,294)		4,500,000			0	112,500	06/01/2018.....	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....								17,866,480	17,835,000	18,688,217	17,919,407	0	(52,926)	0	(52,926)	0	17,866,480	0	0	0	443,013	XXX	XXX	

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

618769	FM	0	Morrisville Boro PA GO Sch Dist Cap Impt.....		04/01/2016.	Maturity.....				1,025,000	1,025,000	1,105,443	1,027,873	.....	.....(2,873)	(2,873)	.....	.....1,025,000	.....	.....	.....0	25,625	04/01/2016...	1FE.....
618769	GE	7	Morrisville Boro PA GO Sch Dist Cap Impt.....		04/01/2016.	Maturity.....				310,000	310,000	334,329	310,869	.....	.....(869)	(869)	.....	.....310,000	.....	.....	.....0	7,750	04/01/2016...	1FE.....
64966L	G6	2	New York NY City GO Unref Ser G 5.000%.....		04/11/2016.	Call	100.0000.....			12,740,000	12,740,000	12,808,261	12,747,245	.....	.....(7,245)	(7,245)	.....	.....12,740,000	.....	.....	.....0	442,361	08/01/2017...	1FE.....
64966L	HL	8	New York NY City GO Unref Ser G 5.000%.....		04/11/2016.	Call	100.0000.....			9,970,000	9,970,000	10,067,709	9,974,184	.....	.....(4,184)	(4,184)	.....	.....9,970,000	.....	.....	.....0	346,181	08/01/2021...	1FE.....
64966L	HM	6	New York NY City GO Preref Ser J-Subser.....		06/01/2016.	Call	100.0000.....			3,500,000	3,500,000	3,532,571	3,498,435	.....	.....(8,445)	(8,445)	.....	.....3,500,000	.....	.....	.....0	87,500	06/01/2018...	1FE.....

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)
64966L HT 1	New York NY City GO Preref Ser J-Subser.....			.	06/01/2016.	Call 100.0000.....		9,100,000	9,100,000	9,181,986	9,085,230	.....	.....(15,232)	.....	.....(15,232)	.....	.....9,100,000	.....	.....	.....0	227,500	06/01/2024...	1FE.....
778017 LF 8	Roseville MI Sch Dist GO Ref Sch Bldg &.....			.	05/01/2016.	Call 100.0000.....		2,500,000	2,500,000	2,608,625	2,504,460	.....	.....(4,460)	.....	.....(4,460)	.....	.....2,500,000	.....	.....	.....0	62,500	05/01/2023...	1FE.....
778017 LG 6	Roseville MI Sch Dist GO Ref Sch Bldg &.....			.	05/01/2016.	Call 100.0000.....		2,970,000	2,970,000	3,094,205	2,975,104	.....	.....(5,104)	.....	.....(5,104)	.....	.....2,970,000	.....	.....	.....0	74,250	05/01/2024...	1FE.....
833085 XB 4	Snohomish Cnty WA GO 5.000% 12/01/22.....			.	06/01/2016.	Call 100.0000.....		2,675,000	2,675,000	2,746,128	2,678,675	.....	.....(3,675)	.....	.....(3,675)	.....	.....2,675,000	.....	.....	.....0	66,875	12/01/2022...	1FE.....
833085 XC 2	Snohomish Cnty WA GO 5.125% 12/01/23.....			.	06/01/2016.	Call 100.0000.....		2,860,000	2,860,000	2,975,573	2,865,963	.....	.....(5,963)	.....	.....(5,963)	.....	.....2,860,000	.....	.....	.....0	73,288	12/01/2023...	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....								47,650,000	47,650,000	48,454,830	47,668,038	0	(58,050)	0	(58,050)	0	47,650,000	0	0	0	1,413,830	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

118683 DG 3	Bucks Cnty PA W & S Auth Rev Preref 5.....				06/01/2016.	Maturity.....		10,000	10,000	10,138	10,060	.....	.....(60)	.....	.....(60)	.....	.....10,000	.....	.....	.....0	250	06/01/2016...	1FE.....
118683 DQ 1	Bucks Cnty PA W & S Auth Rev Unref 5.0.....				06/01/2016.	Maturity.....		1,490,000	1,490,000	1,507,317	1,497,470	.....	.....(7,470)	.....	.....(7,470)	.....	.....1,490,000	.....	.....	.....0	37,250	06/01/2016...	1FE.....
25476W AZ 4	District Columbia Ballpark Rev Ser B1.....				05/12/2016.	Call 100.0000.....		11,250,000	11,250,000	11,632,275	11,254,064	.....	.....(4,064)	.....	.....(4,064)	.....	.....11,250,000	.....	.....	.....0	439,063	02/01/2023...	1FE.....
29270C UU 7	Energy NW WA Elec Rev Ref Columbia Stati.....				05/03/2016.	Tax Free Exchange.....		5,117,334	5,070,000	5,200,147	5,122,015	.....	.....(4,680)	.....	.....(4,680)	.....	.....5,117,334	.....	.....	.....0	212,658	07/01/2023...	1FE.....
3128F2 EB 7	FHLMC Gold PC Pool #D62830 7.000% 08/1.....				06/01/2016.	Paydown.....		6,130	6,130	5,971	6,018	.....	......112	.....	......112	.....	.....6,130	.....	.....	.....0	178	08/15/2025...	1.....
3128F2 FX 8	FHLMC Gold PC Pool #D62882 7.000% 08/1.....				06/01/2016.	Paydown.....		940	940	916	923	.....	......17	.....	......17	.....	.....940	.....	.....	.....0	27	08/15/2025...	1.....
3128NE A5 9	FHLMC Pool #1A0028 3.336% 10/25/35.....				06/01/2016.	Paydown.....		36,295	36,295	36,641	36,407	.....	.....(112)	.....	.....(112)	.....	.....36,295	.....	.....	.....0	548	10/25/2035...	1.....
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21.....				06/15/2016.	Paydown.....		8,097	8,097	8,204	8,121	.....	.....(24)	.....	.....(24)	.....	.....8,097	.....	.....	.....0	278	05/15/2021...	1.....
312905 E4 0	FHLMC REMIC Ser 1085 CI G 8.500% 05/15.....				06/01/2016.	Paydown.....		3,202	3,202	3,184	3,186	.....	......16	.....	......16	.....	.....3,202	.....	.....	.....0	104	05/15/2021...	1.....
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21.....				06/01/2016.	Paydown.....		4,847	4,847	5,114	5,004	.....	.....(157)	.....	.....(157)	.....	.....4,847	.....	.....	.....0	179	05/15/2021...	1.....
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2.....				06/01/2016.	Paydown.....		1,913	1,913	1,841	1,889	.....	......24	.....	......24	.....	.....1,913	.....	.....	.....0	66	08/15/2021...	1.....
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2.....				06/01/2016.	Paydown.....		5,714	5,714	5,861	5,785	.....	.....(71)	.....	.....(71)	.....	.....5,714	.....	.....	.....0	168	12/15/2022...	1.....
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23.....				06/01/2016.	Paydown.....		63,760	63,760	65,586	64,637	.....	.....(878)	.....	.....(878)	.....	.....63,760	.....	.....	.....0	1,752	05/15/2023...	1.....
31292G PB 6	FHLMC Gold PC Pool #C00418 7.000% 08/1.....				06/01/2016.	Paydown.....		556	556	541	544	.....	......12	.....	......12	.....	.....556	.....	.....	.....0	16	08/15/2025...	1.....
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41.....				06/01/2016.	Paydown.....		2,140,383	2,140,383	2,224,646	2,221,992	.....	.....(81,609)	.....	.....(81,609)	.....	.....2,140,383	.....	.....	.....0	31,343	11/15/2041...	1.....
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42.....				06/01/2016.	Paydown.....		689,839	689,839	716,896	715,849	.....	.....(26,010)	.....	.....(26,010)	.....	.....689,839	.....	.....	.....0	9,259	01/15/2042...	1.....
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42.....				06/01/2016.	Paydown.....		1,197,004	1,197,004	1,244,048	1,242,303	.....	.....(45,299)	.....	.....(45,299)	.....	.....1,197,004	.....	.....	.....0	15,490	02/15/2042...	1.....
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42.....				06/01/2016.	Paydown.....		72,868	72,868	75,103	.....	.....	.....(2,234)	.....	.....(2,234)	.....	.....72,868	.....	.....	.....0	1,036	03/15/2042...	1.....
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42.....				06/01/2016.	Paydown.....		1,344,517	1,344,517	1,397,152	1,394,876	.....	.....(50,360)	.....	.....(50,360)	.....	.....1,344,517	.....	.....	.....0	19,665	04/15/2042...	1.....
31335G EC 5	FHLMC Gold PC Pool #C80131 6.000% 03/1.....				06/01/2016.	Paydown.....		2,794	2,794	2,729	2,750	.....	......44	.....	......44	.....	.....2,794	.....	.....	.....0	70	03/15/2024...	1.....
31339D KD 9	FHLMC REMIC Ser 2415 CE 5.500% 02/15/1.....				06/01/2016.	Paydown.....		51,097	51,097	52,758	51,154	.....	.....(57)	.....	.....(57)	.....	.....51,097	.....	.....	.....0	1,158	02/15/2017...	1.....
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2.....				06/01/2016.	Paydown.....		20,355	20,355	21,384	20,759	.....	.....(404)	.....	.....(404)	.....	.....20,355	.....	.....	.....0	528	12/15/2023...	1.....
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24.....				06/01/2016.	Paydown.....		29,726	29,726	30,755	30,198	.....	.....(472)	.....	.....(472)	.....	.....29,726	.....	.....	.....0	839	02/15/2024...	1.....
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24.....				06/01/2016.	Paydown.....		56,959	56,959	57,316	57,018	.....	.....(60)	.....	.....(60)	.....	.....56,959	.....	.....	.....0	1,505	02/15/2024...	1.....
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26.....				06/01/2016.	Paydown.....		18,253	18,253	18,817	18,539	.....	.....(286)	.....	.....(286)	.....	.....18,253	.....	.....	.....0	482	04/15/2026...	1.....
3133TA CQ 3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2.....				06/01/2016.	Paydown.....		6,205	6,205	6,404	6,285	.....	.....(80)	.....	.....(80)	.....	.....6,205	.....	.....	.....0	193	06/17/2027...	1.....
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/.....				06/01/2016.	Paydown.....		48,481	48,481	50,338	49,566	.....	.....(1,085)	.....	.....(1,085)	.....	.....48,481	.....	.....	.....0	1,417	11/20/2027...	1.....
3133TH RV 1	FHLMC REMIC Ser 2120 CI PC 6.000% 01/1.....				06/01/2016.	Paydown.....		187,524	187,524	186,965	187,010		515		515		187,524			0	4,719	01/15/2019...	1.....

QE05.1

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

QE05.2

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)
31340Y GR 4	FHLMC REMIC Ser 22-C	9.500%	04/15/20		06/15/2016	Paydown		2,566	2,566	2,659	2,565		1		1		2,566			0	101	04/15/2020	1
31342A P4 5	FHLMC Pool #780443	2.572%	03/25/33		06/01/2016	Paydown		23,540	23,540	23,516	22,782		758		758		23,540			0	304	03/25/2033	1
3134G3 X3 9	FHLMC Deb	2.125%	11/21/22		05/21/2016	Call	100.0000	7,000,000	7,000,000	6,653,923			346,077		346,077		7,000,000			0	74,375	11/21/2022	1
31356B CJ 7	FHLMC Gold PC Pool #D49973	6.000%	03/1		06/01/2016	Paydown		1,525	1,525	1,365	1,416		109		109		1,525			0	38	03/15/2024	1
31358E MW 9	FNMA REMIC Ser 1990-64Z	10.000%	06/25/2		06/01/2016	Paydown		6,309	6,309	7,082	6,623		(313)		(313)		6,309			0	264	06/25/2020	1
31358E RK 0	FNMA REMIC Ser 1990-72B	9.000%	07/25/2		06/01/2016	Paydown		4,097	4,097	4,000	4,053		43		43		4,097			0	154	07/25/2020	1
31358E XG 2	FNMA REMIC Ser 1990-83A	9.250%	07/25/2		06/01/2016	Paydown		3,263	3,263	3,253	3,245		18		18		3,263			0	126	07/25/2020	1
31358G PP 6	FNMA REMIC Ser 1991-39J	9.000%	05/25/2		06/01/2016	Paydown		2,585	2,585	2,782	2,649		(65)		(65)		2,585			0	97	05/25/2021	1
31358G X4 4	FNMA REMIC Ser 1991-56G	8.600%	06/25/2		06/01/2016	Paydown		1,834	1,834	1,801	1,817		17		17		1,834			0	67	06/25/2021	1
31358H GT 6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2		06/01/2016	Paydown		853	853	819	841		12		12		853			0	28	07/25/2021	1
31358H XU 4	FNMA REMIC Ser 1991-92Z	8.500%	07/25/2		06/01/2016	Paydown		6,343	6,343	6,609	6,406		(62)		(62)		6,343			0	225	07/25/2021	1
31358M P4 0	FNMA REMIC Ser 1992-71X	8.250%	05/25/2		06/01/2016	Paydown		7,418	7,418	7,718	7,501		(83)		(83)		7,418			0	263	05/25/2022	1
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L	7.000%	04/		06/01/2016	Paydown		9,560	9,560	9,397	9,416		144		144		9,560			0	277	04/25/2022	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	7.000%	07/2		06/01/2016	Paydown		7,091	7,091	7,295	7,166		(75)		(75)		7,091			0	207	07/25/2022	1
31359B DN 4	FNMA REMIC Ser 1993-115G	5.500%	07/25/		06/01/2016	Paydown		1,709	1,709	1,684	1,693		16		16		1,709			0	40	07/25/2023	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA	6.500%	07/25		06/01/2016	Paydown		20,177	20,177	19,913	20,040		137		137		20,177			0	564	07/25/2023	1
31359K 2K 2	FNMA REMIC Ser 1996-M7 CI Z	6.640%	05/		06/01/2016	Paydown		718	718	697	701		17		17		718			0	20	05/17/2036	1
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z	7.125%	01/1		06/01/2016	Paydown		11,814	11,814	12,689	12,486		(672)		(672)		11,814			0	351	01/17/2037	1
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	6.500%	09/18		06/01/2016	Paydown		54,048	54,048	52,983	53,365		683		683		54,048			0	1,411	09/18/2027	1
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	6.300%	10		06/01/2016	Paydown		97,779	97,779	100,251	99,186		(1,407)		(1,407)		97,779			0	2,565	10/17/2038	1
313602 3E 2	FNMA REMIC Ser 1989-67D	9.000%	10/25/1		06/01/2016	Paydown		10,857	10,857	10,822	10,798		60		60		10,857			0	450	10/25/2019	1
313602 W4 2	FNMA REMIC Ser 1989-62G	8.600%	10/25/1		06/01/2016	Paydown		2,871	2,871	2,762	2,836		35		35		2,871			0	103	10/25/2019	1
313603 2H 4	FNMA REMIC Ser 1990-35E	9.500%	04/25/2		06/01/2016	Paydown		1,219	1,219	1,218	1,212		6		6		1,219			0	48	04/25/2020	1
313603 5J 7	FNMA REMIC Ser 1990-41D	9.500%	04/25/2		06/01/2016	Paydown		25,988	25,988	28,358	26,856		(868)		(868)		25,988			0	1,058	04/25/2020	1
313603 GW 6	FNMA REMIC Ser 1989-86E	8.750%	11/25/1		06/01/2016	Paydown		1,309	1,309	1,268	1,294		15		15		1,309			0	48	11/25/2019	1
313603 JJ 2	FNMA REMIC Ser 1989-90E	8.700%	12/25/1		06/01/2016	Paydown		1,448	1,448	1,437	1,440		7		7		1,448			0	53	12/25/2019	1
313603 QH 8	FNMA REMIC Ser 1990-1D	8.800%	01/25/20		06/01/2016	Paydown		653	653	643	648		5		5		653			0	24	01/25/2020	1
313603 TW 2	FNMA REMIC Ser 1990-4Z	9.350%	01/25/20		06/01/2016	Paydown		19,677	19,677	21,637	20,114		(438)		(438)		19,677			0	766	01/25/2020	1
31373U ZC 4	FNMA Pool #304139	9.000%	01/25/25		06/01/2016	Paydown		143	143	150	148		(5)		(5)		143			0	5	01/25/2025	1
31377H VB 5	FNMA DUS Pool #377810	7.500%	05/25/27		06/01/2016	Paydown		27	27	27	27				0		27			0	1	05/25/2027	1
31377M AP 6	FNMA DUS Pool #380814	6.030%	12/25/19		06/01/2016	Paydown		53,725	53,725	57,662	54,641		(916)		(916)		53,725			0	1,351	12/25/2019	1
31377T BE 5	FNMA DUS Pool #386237	4.950%	06/25/19		06/01/2016	Paydown		8,576	8,576	8,949	8,643		(67)		(67)		8,576			0	177	06/25/2019	1
3137A3 HS 1	FHLMC REMIC Ser 3751 CI MC	4.000%	07/1		06/01/2016	Paydown		1,001,358	1,001,358	1,003,161	1,000,736		621		621		1,001,358			0	16,862	07/15/2037	1
31381L NY 9	FNMA Pool #464007	6.650%	01/25/28		06/01/2016	Paydown		8,824	8,824	11,293	11,153		(2,329)		(2,329)		8,824			0	245	01/25/2028	1
3138MC 3U 6	FNMA Pool #AP9910	3.500%	10/25/42		06/01/2016	Paydown		93,611	93,611	94,547	94,508		(897)		(897)		93,611			0	1,493	10/25/2042	1

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												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)
3138W9	GP	9	FNMA Pool #AS0205 3.000% 08/25/43.....		06/01/2016.	Paydown.....		86,136	86,136	81,681	81,867	.....	.....4,269	.....	.....4,269	.....	.....86,136	.....	.....	.....0	1,108	08/25/2043...	1.....
3138W9	KQ	2	FNMA Pool #AS0302 3.000% 08/25/43.....		06/01/2016.	Paydown.....		294,897	294,897	279,645	280,314	.....	.....14,583	.....	.....14,583	.....	.....294,897	.....	.....	.....0	3,776	08/25/2043...	1.....
3138W9	LM	0	FNMA Pool #AS0331 3.000% 08/25/43.....		06/01/2016.	Paydown.....		135,448	135,448	128,443	128,760	.....	.....6,688	.....	.....6,688	.....	.....135,448	.....	.....	.....0	1,677	08/25/2043...	1.....
3138WE	NA	3	FNMA Pool #AS4884 3.000% 05/25/45.....		06/01/2016.	Paydown.....		1,560,031	1,560,031	1,576,241	1,576,142	.....	.....(16,111)	.....	.....(16,111)	.....	.....1,560,031	.....	.....	.....0	18,981	05/25/2045...	1.....
3138WE	RA	9	FNMA Pool #AS4980 3.000% 05/25/45.....		06/01/2016.	Paydown.....		3,871,399	3,871,399	3,891,324	3,890,920	.....	.....(19,520)	.....	.....(19,520)	.....	.....3,871,399	.....	.....	.....0	46,817	05/25/2045...	1.....
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45.....		06/01/2016.	Paydown.....		2,060,548	2,060,548	2,132,345	2,131,262	.....	.....(70,715)	.....	.....(70,715)	.....	.....2,060,548	.....	.....	.....0	29,310	06/25/2045...	1.....
3138WF	B6	2	FNMA Pool #AS5460 3.500% 07/25/45.....		06/01/2016.	Paydown.....		1,135,562	1,135,562	1,183,291	1,182,859	.....	.....(47,297)	.....	.....(47,297)	.....	.....1,135,562	.....	.....	.....0	17,305	07/25/2045...	1.....
3138WF	NY	8	FNMA Pool #AS5806 3.000% 09/25/45.....		06/01/2016.	Paydown.....		617,945	617,945	623,303	623,242	.....	.....(5,297)	.....	.....(5,297)	.....	.....617,945	.....	.....	.....0	7,948	09/25/2045...	1.....
3138WW	BR	9	FNMA Pool #AT8147 3.000% 07/25/43.....		06/01/2016.	Paydown.....		197,488	197,488	191,285	191,471	.....	.....6,017	.....	.....6,017	.....	.....197,488	.....	.....	.....0	2,864	07/25/2043...	1.....
3138X0	Y2	8	FNMA Pool #AU1628 3.000% 07/25/43.....		06/01/2016.	Paydown.....		165,418	165,418	156,863	157,232	.....	.....8,187	.....	.....8,187	.....	.....165,418	.....	.....	.....0	2,085	07/25/2043...	1.....
3138X0	Y5	1	FNMA Pool #AU1631 3.000% 07/25/43.....		06/01/2016.	Paydown.....		167,469	167,469	162,209	162,444	.....	.....5,025	.....	.....5,025	.....	.....167,469	.....	.....	.....0	2,140	07/25/2043...	1.....
3138X0	Y6	9	FNMA Pool #AU1632 3.000% 07/25/43.....		06/01/2016.	Paydown.....		848,939	848,939	810,827	812,487	.....	.....36,452	.....	.....36,452	.....	.....848,939	.....	.....	.....0	10,440	07/25/2043...	1.....
3138X2	VU	5	FNMA Pool #AU3326 3.500% 07/25/43.....		06/01/2016.	Paydown.....		292,314	292,314	295,237	295,001	.....	.....(2,687)	.....	.....(2,687)	.....	.....292,314	.....	.....	.....0	3,894	07/25/2043...	1.....
3138X3	CJ	9	FNMA Pool #AU3672 3.500% 07/25/43.....		06/01/2016.	Paydown.....		4,636	4,636	4,682	4,679	.....	.....(43)	.....	.....(43)	.....	.....4,636	.....	.....	.....0	68	07/25/2043...	1.....
3138X3	EJ	7	FNMA Pool #AU3736 3.000% 08/25/43.....		06/01/2016.	Paydown.....		578,819	578,819	560,640	561,455	.....	.....17,364	.....	.....17,364	.....	.....578,819	.....	.....	.....0	7,160	08/25/2043...	1.....
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45.....		06/01/2016.	Paydown.....		811,420	811,420	815,984	815,893	.....	.....(4,473)	.....	.....(4,473)	.....	.....811,420	.....	.....	.....0	10,143	05/25/2045...	1.....
3138YP	A2	8	FNMA Pool #AY9024 3.000% 05/25/45.....		06/01/2016.	Paydown.....		685,205	685,205	696,125	695,942	.....	.....(10,737)	.....	.....(10,737)	.....	.....685,205	.....	.....	.....0	8,730	05/25/2045...	1.....
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45.....		06/01/2016.	Paydown.....		81,137	81,137	81,488	16,481	.....	.....(349)	.....	.....(349)	.....	.....81,137	.....	.....	.....0	1,127	11/25/2045...	1.....
313920	XA	3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25.....		06/01/2016.	Paydown.....		6,036	6,036	6,241	6,139	.....	.....(103)	.....	.....(103)	.....	.....6,036	.....	.....	.....0	160	09/25/2031...	1.....
313920	XZ	8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1.....		06/01/2016.	Paydown.....		23,380	23,380	23,241	23,475	.....	.....(95)	.....	.....(95)	.....	.....23,380	.....	.....	.....0	645	10/25/2031...	1.....
31392E	6A	3	FNMA REMIC Ser 2002-67 CI AN 5.000% 11.....		06/01/2016.	Paydown.....		99,201	99,201	99,002	98,916	.....	.....285	.....	.....285	.....	.....99,201	.....	.....	.....0	2,049	11/25/2017...	1.....
31392E	FL	9	FNMA REMIC Ser 2002-55 CI GC 5.500% 09.....		06/01/2016.	Paydown.....		38,288	38,288	39,544	38,334	.....	.....(46)	.....	.....(46)	.....	.....38,288	.....	.....	.....0	876	09/25/2017...	1.....
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/.....		06/01/2016.	Paydown.....		9,702	9,702	10,087	9,754	.....	.....(52)	.....	.....(52)	.....	.....9,702	.....	.....	.....0	219	09/25/2017...	1.....
31392R	YX	3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1.....		06/01/2016.	Paydown.....		51,532	51,532	51,256	51,302	.....	.....231	.....	.....231	.....	.....51,532	.....	.....	.....0	1,380	08/15/2032...	1.....
31392T	WT	0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2.....		06/01/2016.	Paydown.....		18,619	18,619	19,393	18,844	.....	.....(225)	.....	.....(225)	.....	.....18,619	.....	.....	.....0	472	08/15/2022...	1.....
31392U	KL	7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1.....		06/01/2016.	Paydown.....		19,416	19,416	19,838	19,443	.....	.....(27)	.....	.....(27)	.....	.....19,416	.....	.....	.....0	440	09/15/2017...	1.....
31392U	MQ	4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1.....		06/01/2016.	Paydown.....		56,190	56,190	58,028	56,303	.....	.....(113)	.....	.....(113)	.....	.....56,190	.....	.....	.....0	1,301	09/15/2017...	1.....
31392U	RH	9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1.....		06/01/2016.	Paydown.....		60,793	60,793	62,545	60,920	.....	.....(127)	.....	.....(127)	.....	.....60,793	.....	.....	.....0	1,379	09/15/2017...	1.....
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05.....		06/01/2016.	Paydown.....		118,897	118,897	121,572	119,283	.....	.....(386)	.....	.....(386)	.....	.....118,897	.....	.....	.....0	2,701	05/25/2023...	1.....
31393B	T4	7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%.....		06/01/2016.	Paydown.....		69,362	69,362	69,904	69,545	.....	.....(183)	.....	.....(183)	.....	.....69,362	.....	.....	.....0	1,561	10/25/2042...	1.....
31394W	CK	2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1.....		06/01/2016.	Paydown.....		38,583	38,583	34,960	36,909	.....	.....1,674	.....	.....1,674	.....	.....38,583	.....	.....	.....0	701	04/15/2024...	1.....
31395G	C3	4	FHLMC REMIC Ser 2852 CI NY 5.000% 09/1.....		06/01/2016.	Paydown.....		1,335,910	1,335,910	1,314,846	1,329,828	.....	.....6,082	.....	.....6,082	.....	.....1,335,910	.....	.....	.....0	27,528	09/15/2033...	1.....
31396J	NC	5	FHLMC REMIC Ser 3131 CI MD 5.500% 01/1.....		06/01/2016.	Paydown.....		893,600	893,600	886,363	890,332	.....	.....3,268	.....	.....3,268	.....	.....893,600	.....	.....	.....0	19,350	01/15/2035...	1.....
31403A	WY	7	FNMA Pool #743263 3.500% 10/25/18.....		06/01/2016.	Paydown.....		23,291	23,291	21,719	22,744	.....	.....547	.....	.....547	.....	.....23,291	.....	.....	.....0	339	10/25/2018...	1.....
31408G	KD	8	FNMA Pool #850892 5.000% 10/01/35.....		06/01/2016.	Paydown.....		3,744	3,744	3,744	3,744	.....	.....	.....	.....0	.....	.....3,744	.....	.....	.....0	78	10/01/2035...	1.....
31408J	BM	2	FNMA Pool #852444 5.000% 10/01/35.....		06/01/2016.	Paydown.....		130,924	130,924	130,924	130,924				0		130,924			0	3,246	10/01/2035...	1.....

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36.....			06/01/2016.	Paydown.....		38,712	38,712	38,712	38,712				0		38,712			0	656	01/25/2036.....	1.....	
3140E2 4V 0	FNMA Pool #AZ9835 3.000% 09/25/45.....			06/01/2016.	Paydown.....		839,195	839,195	846,472	846,392		(7,197)		(7,197)		839,195			0	10,809	09/25/2045.....	1.....	
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45.....			06/01/2016.	Paydown.....		883,009	883,009	899,082	898,994		(15,985)		(15,985)		883,009			0	13,086	11/25/2045.....	1.....	
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45.....			06/01/2016.	Paydown.....		725,599	725,599	738,807	738,735		(13,136)		(13,136)		725,599			0	10,015	11/25/2045.....	1.....	
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37.....			06/01/2016.	Paydown.....		72,396	72,396	73,753	73,708		(1,312)		(1,312)		72,396			0	1,960	05/25/2037.....	1.....	
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37.....			06/01/2016.	Paydown.....		639	639	641	641		(2)		(2)		639			0	16	07/25/2037.....	1.....	
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42.....			06/01/2016.	Paydown.....		1,065,876	1,065,876	1,115,173	1,114,888		(49,012)		(49,012)		1,065,876			0	15,763	10/25/2042.....	1.....	
31417G ZX 7	FNMA Pool #AB9757 3.500% 06/25/43.....			06/01/2016.	Paydown.....		3,898,651	3,898,651	3,937,638	3,935,757		(37,105)		(37,105)		3,898,651			0	58,068	06/25/2043.....	1.....	
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45.....			06/01/2016.	Paydown.....		361,637	361,637	373,419	373,290		(11,653)		(11,653)		361,637			0	5,183	07/25/2045.....	1.....	
454806 AU 4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT.....			04/15/2016.	Call 100.0000.....		30,000	30,000	30,000	30,000				0		30,000			0	1,136	07/01/2021.....	1FE.....	
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			06/01/2016.	Call 100.0000.....		425,000	425,000	425,000	425,000				0		425,000			0	11,263	12/01/2023.....	1FE.....	
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			06/01/2016.	Call 100.0000.....		185,000	185,000	185,000	185,000				0		185,000			0	4,995	12/01/2024.....	1FE.....	
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			06/01/2016.	Call 100.0000.....		115,000	115,000	128,170	127,515		(12,515)		(12,515)		115,000			0	2,875	12/01/2026.....	1FE.....	
462590 KD 1	Iowa Student Ln Liq Corp Rev AMT Ser A.....			06/01/2016.	Call 100.0000.....		110,000	110,000	109,461	109,485		515		515		110,000			0	2,200	12/01/2027.....	1FE.....	
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			06/01/2016.	Call 100.0000.....		195,000	195,000	191,155	191,271		3,729		3,729		195,000			0	4,022	12/01/2030.....	1FE.....	
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			06/01/2016.	Call 100.0000.....		290,000	290,000	288,127	288,173		1,827		1,827		290,000			0	6,525	12/01/2034.....	1FE.....	
542690 K9 2	Long Island Pwr Auth NY El Rev Ref Ser A.....			06/01/2016.	Call 100.0000.....		24,920,000	24,920,000	25,418,400	24,950,256		(30,256)		(30,256)		24,920,000			0	623,000	12/01/2023.....	1FE.....	
54627A DA 2	Louisiana Hsg Fin Agt Mtyg Rev LBASS AMT.....			06/01/2016.	Call 100.0000.....		40,000	40,000	40,055	40,011		(11)		(11)		40,000			0	987	06/01/2029.....	1FE.....	
594636 RB 0	Michigan St Comp Trans Rev Ref 5.250%.....			05/15/2016.	Maturity.....		4,685,000	4,685,000	5,293,488	4,710,412		(25,412)		(25,412)		4,685,000			0	122,981	05/15/2016.....	1FE.....	
649085 AA 5	New Valley Generation II Ser 2001 5.57.....			05/01/2016.	Redemption 100.0000.....		1,050,064	1,050,064	1,076,169	1,060,222		(10,158)		(10,158)		1,050,064			0	29,255	05/01/2020.....	1FE.....	
64985W FV 1	New York Env Facs Cln Wtr Rev Ser C 5.....			06/15/2016.	Maturity.....		2,110,000	2,110,000	1,914,257	2,100,532		9,468		9,468		2,110,000			0	52,750	06/15/2016.....	1FE.....	
650014 JA 2	New York St Twy Auth Rev 2nd Gen Hwy & B.....			04/01/2016.	Call 100.0000.....		5,000,000	5,000,000	5,210,000	5,006,547		(6,547)		(6,547)		5,000,000			0	125,000	04/01/2022.....	1FE.....	
88283L CN 4	Texas St Trans Commn Rev First Tier Ser.....			04/01/2016.	Call 100.0000.....		5,000,000	5,000,000	5,439,900	5,013,780		(13,780)		(13,780)		5,000,000			0	125,000	04/01/2018.....	1FE.....	
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							100,991,365	100,944,031	103,151,116	94,367,938	0	(170,604)	0	(170,604)	0	100,991,365	0	0	0	2,351,945	XXX	XXX	
Bonds - Industrial and Miscellaneous																							
000000 00 0	Duke Finance LLC 1st Lien TL Nt 1 7.00.....			06/30/2016.	Redemption 100.0000.....		31,328	31,328	28,195			3,133		3,133		31,328			0	231	10/28/2021.....	4FE.....	
00162F AC 4	Apple Leisure Group 1st Lien Term Ln Nt.....			05/26/2016.	Redemption 100.0000.....		63,935	63,935	63,295	63,562		373		373		63,935			0	1,827	02/28/2019.....	4FE.....	
001749 AA 8	American Money Mgmt Corp CLO Ser 2011-9A.....			04/15/2016.	Paydown.....		11,172,414	11,172,414	11,422,741	11,347,625		(175,211)		(175,211)		11,172,414			0	120,426	01/15/2022.....	1FE.....	
00206R AW 2	AT&T Inc Sr Nt 2.950% 05/15/16.....			05/15/2016.	Maturity.....		500,000	500,000	499,404	499,931		69		69		500,000			0	7,375	05/15/2016.....	2FE.....	
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term.....			04/29/2016.	Various.....		7,107,697	7,436,129	7,412,164	3,562,014	133,568	1,188		134,756		7,413,816		(306,120)	(306,120)	122,544	01/22/2021.....	4FE.....	
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term.....			04/28/2016.	Tax Free Exchange.....		7,606	7,634	7,604	7,328	276	2		278		7,606			0	175	01/22/2021.....	4FE.....	
00441X AD 6	ACE Securites Corp RMBS Ser 2006-NC2 Cl.....			06/27/2016.	Paydown.....		45,486	45,486	29,089	19,856	9,233	16,397		25,630		45,486			0	117	07/25/2036.....	1FM.....	
004421 VE 0	ACE Securites Corp RMBS Ser 2006-SL1 Cl.....			06/27/2016.	Paydown.....		99,734	99,734	65,199	65,199		34,535		34,535		99,734			0	289	09/25/2035.....	1FM.....	
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1 6.500%.....			05/31/2016.	Redemption 100.0000.....		6,667	6,667	6,600	6,467	139	61		200		6,667			0	232	02/13/2022.....	4FE.....	
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%.....			06/15/2016.	Redemption 100.0000.....		83,113	83,113	88,100	85,118		(2,005)		(2,005)		83,113			0	2,599	06/15/2021.....	1.....	

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+ 12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
01877K AB 9		Alliance Pipeline LP Sr Nt 6.996% 12/3.....		06/30/2016.	Redemption 100.0000.....		120,000	120,000	120,000	120,000	.....	.....	.....	.....0	.....	.....120,000	.....	.....	.....0	4,198	12/31/2019...	2FE.....
02149D AJ 8		Countrywide Alternative Ln Tr RMBS Ser 2.....		06/01/2016.	Paydown.....		304,138	203,898	195,219	195,219	.....	.....	.....	.....0	.....	.....195,219	.....	.....108,920	108,920	3,497	01/25/2047...	1FM.....
02150F AA 8		Countrywide Alternative Ln Tr RMBS Ser 2.....		06/01/2016.	Paydown.....		108,027	50,830	43,330	43,330	.....	.....	.....	.....0	.....	.....43,330	.....	.....64,697	64,697	4,162	05/25/2037...	1FM.....
02150W AB 9		Countrywide Alternative Ln Tr RMBS Ser 2.....		06/01/2016.	Paydown.....		2,811,646	1,991,234	1,857,687	1,857,687	.....	.....	.....	.....0	.....	.....1,857,687	.....	.....953,959	953,959	47,611	03/25/2047...	1FM.....
02932J AG 2		American Rock Salt Co 1st Lien Term Ln N.....		06/30/2016.	Redemption 100.0000.....		53,712	53,712	53,444	51,877	1,623	.....	.....	.....1,835	.....	.....53,712	.....	.....	.....0	1,290	05/20/2021...	4FE.....
03072S KH 7		Ameritrust Mtg Sec Inc RMBS Ser 2003-10.....		06/27/2016.	Paydown.....		549,098	549,098	530,751	530,634	.....	.....18,464	.....	.....18,464	.....	.....549,098	.....	.....	.....0	3,204	12/25/2033...	1FM.....
03072S ZK 4		Ameritrust Mtg Sec Inc RMBS Ser 2005-X1.....		06/27/2016.	Paydown.....		519,686	519,686	500,523	503,913	.....	.....15,773	.....	.....15,773	.....	.....519,686	.....	.....	.....0	3,327	03/25/2035...	1FM.....
03215P BN 8		Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....		06/01/2016.	Paydown.....		13,257	13,257	13,076	13,188	.....	.....(1)	.....	.....(1)	.....	.....13,186	.....	.....70	70	406	03/25/2027...	1FM.....
03215P DN 6		Amresco Resdtl Sec Mtg Loan RMBS PTC Ser.....		06/01/2016.	Paydown.....		78	78	78	78	.....	.....	.....	.....0	.....	.....78	.....	.....	.....0	2	08/25/2027...	1FM.....
032511 AX 5		Anadarko Petroleum Corp Sr Nt 5.950% 0.....		05/02/2016.	Call 101.9720.....		6,118,320	6,000,000	6,683,426	6,139,344	.....	.....(21,024)	.....	.....(21,024)	.....	.....6,118,320	.....	.....	.....0	225,108	09/15/2016...	3FE.....
03334@ AA 7		AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.....		06/15/2016.	Redemption 100.0000.....		49,106	49,106	49,106	49,106	.....	.....	.....	.....0	.....	.....49,106	.....	.....	.....0	1,298	02/15/2025...	1.....
04541G GB 2		Asset Backed Securities Corp RMBS Ser 20.....		06/27/2016.	Paydown.....		390,538	390,538	375,022	376,220	.....	.....14,318	.....	.....14,318	.....	.....390,538	.....	.....	.....0	2,431	11/25/2033...	1FM.....
05538B AH 8		BE Aerospace Inc Term Ln Nt 7 4.000% 1.....		06/01/2016.	Tax Free Exchange.....		1,789,429	1,789,429	1,789,429	894,435	279	.....	.....	.....279	.....	.....1,789,429	.....	.....	.....0	22,800	11/21/2021...	3FE.....
05549@ AA 3		BJs Wholesale Club Inc CTL (HG Bowie Rea.....		06/15/2016.	Redemption 100.0000.....		64,647	64,647	65,270	64,919	.....	.....(273)	.....	.....(273)	.....	.....64,647	.....	.....	.....0	1,874	05/15/2022...	2.....
05565S AA 2		Burlington Northern PTC Ser 2006-2 5.6.....		04/01/2016.	Redemption 100.0000.....		287,495	287,495	287,495	287,495	.....	.....	.....	.....0	.....	.....287,495	.....	.....	.....0	8,092	04/01/2024...	1FE.....
05568D AA 2		BNSF Railway Co ABS PTC Ser 2006-3 5.3.....		04/01/2016.	Redemption 100.0000.....		391,666	391,666	391,666	391,666	.....	.....	.....	.....0	.....	.....391,666	.....	.....	.....0	10,461	04/01/2024...	1FE.....
05948K X7 9		Bank of America Alt Loan Tr RMBS Ser 200.....		06/01/2016.	Paydown.....		492,870	492,870	481,286	481,286	.....	.....11,584	.....	.....11,584	.....	.....492,870	.....	.....	.....0	11,878	01/25/2036...	2FM.....
05950T AF 2		Banc of America Mtg Securities RMBS Ser.....		06/01/2016.	Paydown.....		68,012	90,555	84,579	73,935	11,681	4	.....	.....11,685	.....	.....85,620	.....	.....(17,608)	(17,608)	2,285	11/20/2046...	1FM.....
059512 AE 3		Banc of America Comm Mtg Inc CMBS Ser 20.....		06/01/2016.	Paydown.....		2,509,326	2,509,326	2,462,493	2,462,507	.....	.....46,819	.....	.....46,819	.....	.....2,509,326	.....	.....	.....0	63,664	06/10/2049...	1FM.....
07384M 7C 0		Bear Stearns Adj Rate Mtg RMBS Ser 2005.....		06/01/2016.	Paydown.....		114,757	114,757	115,833	115,788	.....	.....(1,031)	.....	.....(1,031)	.....	.....114,757	.....	.....	.....0	1,328	03/25/2035...	1FM.....
07386H MD 0		Bear Stearns Alt- A Tr RMBS Ser 2004-10.....		06/27/2016.	Paydown.....		205,631	205,631	193,937	188,086	.....	.....17,545	.....	.....17,545	.....	.....205,631	.....	.....	.....0	1,403	09/25/2034...	1FM.....
07401P AA 2		Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl.....		06/27/2016.	Paydown.....		10,045	13,204	5,736	5,736	.....	.....	.....	.....0	.....	.....5,736	.....	.....4,308	4,308	42	03/25/2037...	1FM.....
10138M AG 0		Bottling Group LLC Co Gtd Nt 5.500% 04.....		04/01/2016.	Maturity.....		8,500,000	8,500,000	8,492,811	8,499,645	.....	.....355	.....	.....355	.....	.....8,500,000	.....	.....	.....0	233,750	04/01/2016...	1FE.....
116663 AC 9		Bruce Mansfield Unit 1 2 ABS PTC Nt 6.....		06/01/2016.	Redemption 100.0000.....		557,562	557,562	557,562	557,562	.....	.....	.....	.....0	.....	.....557,562	.....	.....	.....0	19,096	06/01/2034...	2AM.....
117017 AA 1		Brunswick & Glynn Co Dev Auth CTL Rev Le.....		04/15/2016.	Redemption 100.0000.....		144,126	144,126	144,126	144,126	.....	.....	.....	.....0	.....	.....144,126	.....	.....	.....0	5,210	10/15/2022...	1.....
117017 AB 9		Brunswick & Glynn Co Dev Auth CTL Rev Le.....		06/18/2016.	Redemption 100.0000.....		(12)	(12)	(12)	(12)	.....	.....	.....	.....0	.....	.....(12)	.....	.....	.....0	8,961	02/15/2023...	1.....
12543K AJ 3		Community Health Systems Inc Term Ln A N.....		06/30/2016.	Redemption 100.0000.....		93,056	93,056	92,685	.....	.....	.....370	.....	.....370	.....	.....93,056	.....	.....	.....0	229	01/27/2019...	3FE.....
12543K AJ 3		Community Health Systems Inc Term Ln A N.....		05/31/2016.	Tax Free Exchange.....		92,685	93,056	92,590	91,350	1,281	54	.....	.....1,335	.....	.....92,685	.....	.....	.....0	1,359	01/27/2019...	3FE.....
12543K AL 8		Community Health Systems Inc Term Ln F N.....		04/29/2016.	Redemption 100.0000.....		67,675	67,675	67,675	.....	.....	.....	.....	.....0	.....	.....67,675	.....	.....	.....0	416	12/31/2018...	3FE.....
12543K AL 8		Community Health Systems Inc Term Ln F N.....		05/31/2016.	Tax Free Exchange.....		359,744	359,744	359,744	.....	.....	.....	.....	.....0	.....	.....359,744	.....	.....	.....0	3,462	12/31/2018...	3FE.....
12543K AM 6		Community Health Systems Inc Term Ln G N.....		06/30/2016.	Redemption 100.0000.....		12,738	12,738	12,738	.....	.....	.....	.....	.....0	.....	.....12,738	.....	.....	.....0	40	12/31/2019...	3FE.....
12543K AM 6		Community Health Systems Inc Term Ln G N.....		05/31/2016.	Tax Free Exchange.....		12,738	12,738	12,738	12,383	354	.....	.....	.....354	.....	.....12,738	.....	.....	.....0	249	12/31/2019...	3FE.....
12543K AN 4		Community Health Systems Inc Term Ln H N.....		06/30/2016.	Redemption 100.0000.....		23,437	23,437	23,354	.....	.....	.....83	.....	.....83	.....	.....23,437	.....	.....	.....0	78	01/27/2021...	3FE.....
12543K AN 4		Community Health Systems Inc Term Ln H N.....		05/31/2016.	Tax Free Exchange.....		23,354	23,437	23,337	22,972	375	7	.....	.....382	.....	.....23,354	.....	.....	.....0	487	01/27/2021...	3FE.....
12566U AN 4		Citimortgage Alternative Ln Tr RMBS Ser.....		06/01/2016.	Paydown.....		78,733	103,178	83,592	83,592				0		83,592		(4,859)	(4,859)	2,483	02/25/2037...	1FM.....

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser.....			06/01/2016.	Paydown.....		74,934	74,934	72,850	73,833	.....	.....43	.....	.....43	.....	.....73,876	.....	.....1,058	1,058	1,706	02/25/2022...	1FM.....
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser.....			06/01/2016.	Paydown.....		32,964	36,461	35,447	(5,707)	12,025	29,225	.....	.....41,250	.....	.....35,543	.....	.....(2,579)	(2,579)	4,655	03/25/2022...	4FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-JBS2 C.....			06/01/2016.	Paydown.....				18,733	15,295	.....	.....(15,295)	.....	.....(15,295)	.....				.....0	1,256	03/10/2047...	1FE.....
12594E AC 0	CNT Holdings III Corp 1st Lien Term Ln N.....			06/30/2016.	Redemption 100.0000.....		62,500	62,500	61,875	.....	.....	.....625	.....	.....625	.....	.....62,500			0	1,395	01/15/2023...	4FE.....
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....			06/21/2016.	Redemption 100.0000.....		1,469,470	1,469,470	1,462,123	1,462,429	2,343	4,699	.....	.....7,042	.....	.....1,469,470			0	20,723	04/17/2020...	3FE.....
12632B AB 2	CPI International Inc Term Ln Nt 1 4.2.....			05/04/2016.	UBS Warburg London.....		19,940,477	21,738,897	21,640,835	18,371,581	291,126	13,631	.....	.....304,757	.....	.....21,668,725		(1,728,248)	(1,728,248)	281,289	11/17/2017...	4FE.....
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-.....			06/01/2016.	Paydown.....		108,926	108,926	67,534	67,534	.....	.....	.....	.....0	.....	.....67,534		41,392	41,392	1,503	04/25/2037...	2FM.....
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin.....			05/15/2016.	Redemption 100.0000.....		103,815	103,815	103,815	103,815	.....	.....	.....	.....0	.....	.....103,815			0	3,647	05/15/2018...	1.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....			06/15/2016.	Redemption 100.0000.....		26,427	26,427	26,427	26,427	.....	.....	.....	.....0	.....	.....26,427			0	740	07/15/2022...	2.....
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....			06/15/2016.	Redemption 100.0000.....		59,184	59,184	59,184	59,184	.....	.....	.....	.....0	.....	.....59,184			0	1,641	10/15/2022...	1.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/.....			06/15/2016.	Redemption 100.0000.....		24,898	24,898	25,147	25,012	.....	.....(114)	.....	.....(114)	.....	.....24,898			0	687	01/15/2023...	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-.....			06/01/2016.	Paydown.....		795,302	795,302	817,670	809,822	.....	.....(14,520)	.....	.....(14,520)	.....	.....795,302			0	9,447	03/25/2043...	1FM.....
126650 BP 4	CVS Health Corp ABS PTC Nt 6.036% 12/1.....			06/10/2016.	Redemption 100.0000.....		46,034	46,034	53,590	52,292	.....	.....(6,258)	.....	.....(6,258)	.....	.....46,034			0	1,159	12/10/2028...	2FE.....
126650 BQ 2	CVS Health Corp ABS PTC Nt 6.943% 01/1.....			06/10/2016.	Redemption 100.0000.....		128,701	128,701	129,853	130,273	.....	.....(1,572)	.....	.....(1,572)	.....	.....128,701			0	3,726	01/10/2030...	2FE.....
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1.....			06/10/2016.	Redemption 100.0000.....		27,797	27,797	36,159	34,973	.....	.....(7,176)	.....	.....(7,176)	.....	.....27,797			0	870	01/10/2032...	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1.....			06/10/2016.	Redemption 100.0000.....		72,248	72,248	72,248	72,248	.....	.....	.....	.....0	.....	.....72,248			0	1,417	01/10/2036...	2FE.....
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 CI A3 0.99.....			06/27/2016.	Paydown.....		1,026,637	1,026,637	1,003,756	1,003,756	.....	.....22,881	.....	.....22,881	.....	.....1,026,637			0	4,915	01/25/2036...	1FM.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 0.712%.....			06/15/2016.	Paydown.....		167,312	167,312	69,772	69,772	.....	.....97,540	.....	.....97,540	.....	.....167,312			0	496	03/15/2034...	1FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2.....			06/01/2016.	Paydown.....		767,875	767,875	761,036	760,762	.....	.....7,113	.....	.....7,113	.....	.....767,875			0	19,628	09/25/2035...	2FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 0.59.....			06/15/2016.	Paydown.....		104,169	104,169	36,063	36,063	.....	.....68,106	.....	.....68,106	.....	.....104,169			0	245	11/15/2036...	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			06/01/2016.	Paydown.....		81,400	41,651	34,846	34,846	.....	.....	.....	.....0	.....	.....34,846		46,554	46,554	3,196	12/25/2035...	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500.....			06/01/2016.	Paydown.....		148,734	148,734	144,760	137,553	8,858	2,323	.....	.....11,181	.....	.....148,734			0	4,104	12/25/2035...	1FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 2.6.....			06/01/2016.	Paydown.....		778,769	261,611	196,667	196,667	.....	.....	.....	.....0	.....	.....196,667		582,102	582,102	14,822	03/20/2036...	1FM.....
12669F D2 6	CWHL Inc RMBS Ser 2004-10 CI A10 5.000.....			06/01/2016.	Paydown.....		80,392	80,392	75,267	79,930	.....	.....462	.....	.....462	.....	.....80,392			0	1,701	07/25/2034...	1FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 2.859.....			06/01/2016.	Paydown.....		97,510	97,510	95,689	96,271	.....	.....1,239	.....	.....1,239	.....	.....97,510			0	1,257	08/25/2034...	1FM.....
12669G R3 7	Countywide Home Loans RMBS Ser 2005-15.....			06/01/2016.	Paydown.....		75,520	33,907	33,372	30,508	3,086	1	.....	.....3,087	.....	.....33,594		41,926	41,926	2,793	08/25/2035...	1FM.....
12670N AB 9	CWGS Term Ln Nt 1 5.250% 02/20/20.....			05/09/2016.	Redemption 100.0000.....		401,246	401,246	397,233	396,982	1,438	2,826	.....	.....4,264	.....	.....401,246			0	11,218	02/20/2020...	3FE.....
12670N AB 9	CWGS Term Ln Nt 1 5.250% 02/20/20.....			05/09/2016.	Tax Free Exchange.....		17,679,043	17,794,755	17,616,808	17,605,686	63,755	9,602	.....	.....73,357	.....	.....17,679,043			0	497,512	02/20/2020...	3FE.....
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20.....			06/30/2016.	Redemption 100.0000.....		244,503	244,503	242,914	.....	.....	.....1,590	.....	.....1,590	.....	.....244,503			0	2,032	02/20/2020...	3FE.....
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20.....			05/31/2016.	Tax Free Exchange.....		17,241,384	17,352,580	17,239,711	53,425	191	1,673	.....	.....1,864	.....	.....17,241,384			0	64,865	02/20/2020...	3FE.....
130789 TH 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....			05/01/2016.	Redemption 100.0000.....		181,800	181,800	183,694	182,409	.....	.....(609)	.....	.....(609)	.....	.....181,800			0	4,945	05/01/2018...	1.....
13134M BE 2	Calpine Corp Term Ln Nt 1 3.500% 05/27.....			06/30/2016.	Redemption 100.0000.....		25,000	25,000	24,875	23,703	1,181	116	.....	.....1,297	.....	.....25,000			0	442	05/27/2022...	3FE.....
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln.....			05/04/2016.	Redemption 100.0000.....		204,876	204,876	202,827	193,607	9,363	1,905	.....	.....11,268	.....	.....204,876			0	4,466	10/07/2021...	4FE.....
144527 AB 4	Carington Mtg Loan Tr RMBS Ser 2007-FRE.....			06/27/2016.	Paydown.....		186,292	186,292	165,450	165,450	.....	.....20,842	.....	.....20,842	.....	.....186,292			0	470	02/25/2037...	1FM.....
14987E AC 1	CCOH Safari LLC Hgh Yld Corp 5.750% 02.....			05/23/2016.	Tax Free Exchange.....		9,024,647	9,000,000	9,026,625	9,017,750	8,251	(1,354)	.....	.....6,897	.....	.....9,024,647			0	263,063	02/15/2026...	3FE.....
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B.....			06/15/2016.	Redemption 100.0000.....		90,166	90,166	101,018	94,463	.....	.....(4,298)	.....	.....(4,298)	.....	.....90,166			0	2,970	09/15/2022...	2.....

SCHEDULE D - PART 4

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL.....			06/01/2016.	Redemption 100.0000.....		149,406	149,406	149,406	149,406	.....	.....	.....	.....0	.....	.....149,406	.....	.....	.....0	3,993	12/01/2016...	1FE.....
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser.....			06/01/2016.	Paydown.....		426,022	426,022	420,245	.....	.....	.....5,777	.....	.....5,777	.....	.....426,022	.....	.....	.....0	2,463	04/25/2045...	1FE.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 0.....			06/27/2016.	Paydown.....		50,303	61,050	46,727	51,885	.....	.....335	.....	.....335	.....	.....52,220	.....	.....(1,917)	(1,917)	108	09/25/2036...	1FM.....
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 CI 2A9 6.....			06/01/2016.	Paydown.....		30,913	30,913	25,336	25,975	.....	.....37	.....	.....37	.....	.....26,012	.....	.....4,902	4,902	1,218	02/25/2037...	1FM.....
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3.....			06/27/2016.	Paydown.....		463,737	463,737	446,399	447,568	.....	.....16,169	.....	.....16,169	.....	.....463,737	.....	.....	.....0	2,674	07/25/2034...	1FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3.....			06/01/2016.	Paydown.....		176,579	60,781	51,645	50,252	.....	.....2,771	.....	.....2,771	.....	.....53,023	.....	.....123,556	123,556	7,821	07/25/2037...	1FM.....
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI.....			06/01/2016.	Paydown.....		676,023	676,023	685,118	684,684	.....	.....(8,661)	.....	.....(8,661)	.....	.....676,023	.....	.....	.....0	10,451	06/25/2058...	1FM.....
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P.....			06/01/2016.	Paydown.....		1,400,490	1,400,490	1,423,236	1,423,023	.....	.....(22,533)	.....	.....(22,533)	.....	.....1,400,490	.....	.....	.....0	22,179	09/25/2042...	3FM.....
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser.....			06/01/2016.	Paydown.....		126,886	126,886	119,282	121,972	.....	.....4,914	.....	.....4,914	.....	.....126,886	.....	.....	.....0	2,904	06/25/2022...	1FM.....
19075Q AB 8	Cobank ACB Sub Nt 7.875% 04/16/18.....			04/15/2016.	Call 100.0000.....		14,020,000	14,020,000	17,094,680	15,583,460	.....	.....(1,563,460)	.....	.....(1,563,460)	.....	.....14,020,000	.....	.....	.....0	552,038	04/16/2018...	1FE.....
21079R AA 0	Continental Airlines Inc LBASS EETC Ser.....			04/19/2016.	Paydown.....		1,822,453	1,822,453	1,897,955	1,881,683	23,368	(82,597)	.....	.....(59,229)	.....	.....1,822,453	.....	.....	.....0	62,902	10/19/2023...	3FE.....
210805 BU 0	Continental Airlines Inc LBASS EETC Ser.....			06/16/2016.	Paydown.....		200,391	200,391	198,120	200,182	.....	.....209	.....	.....209	.....	.....200,391	.....	.....	.....0	7,849	01/02/2018...	1FE.....
235851 AL 6	Danaher Corp Sr Nt 2.300% 06/23/16.....			06/23/2016.	Maturity.....		3,000,000	3,000,000	2,996,730	2,999,526	.....	.....474	.....	.....474	.....	.....3,000,000	.....	.....	.....0	34,500	06/23/2016...	1FE.....
24422E RC 5	Deere /John/ Cap Corp MT Sr Nt 2.250%.....			06/07/2016.	Maturity.....		2,000,000	2,000,000	1,996,705	1,999,644	.....	.....356	.....	.....356	.....	.....2,000,000	.....	.....	.....0	22,500	06/07/2016...	1FE.....
24702N AD 2	Dell International Inc Term Ln C Nt 1.....			04/29/2016.	Redemption 100.0000.....		1,331,783	1,331,783	1,325,124	1,327,850	.....	.....3,933	.....	.....3,933	.....	.....1,331,783	.....	.....	.....0	25,144	10/29/2018...	2FE.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....			06/01/2016.	Paydown.....		13,019	13,019	13,016	13,010	.....	.....9	.....	.....9	.....	.....13,019	.....	.....	.....0	292	09/25/2033...	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....			06/01/2016.	Paydown.....		41,527	41,527	41,516	41,956	.....	.....(428)	.....	.....(428)	.....	.....41,527	.....	.....	.....0	919	12/25/2033...	1FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....			06/01/2016.	Paydown.....		19,840	19,840	19,835	20,124	.....	.....(285)	.....	.....(285)	.....	.....19,840	.....	.....	.....0	399	01/25/2034...	1FM.....
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1 3.500%.....			04/15/2016.	Redemption 100.0000.....		50,125	50,125	50,251	49,910	338	(123)	.....	.....215	.....	.....50,125	.....	.....	.....0	611	02/06/2022...	3FE.....
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N.....			06/15/2016.	Redemption 100.0000.....		157,686	157,686	157,686	157,686	.....	.....	.....	.....0	.....	.....157,686	.....	.....	.....0	5,763	12/15/2020...	1FE.....
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser.....			05/01/2016.	Paydown.....		531,543	531,543	531,429	531,468	.....	.....75	.....	.....75	.....	.....531,543	.....	.....	.....0	6,113	08/01/2021...	1FE.....
301965 CE 7	FFCA Sec Lending Corp LBASS Fmch Ln Ser.....			06/01/2016.	Paydown.....		52,924	52,924	52,324	52,572	.....	.....352	.....	.....352	.....	.....52,924	.....	.....	.....0	2,081	05/18/2026...	3AM.....
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6.....			06/20/2016.	Redemption 100.0000.....		978,118	978,118	1,009,518	1,004,783	.....	.....(26,665)	.....	.....(26,665)	.....	.....978,118	.....	.....	.....0	64,348	06/20/2023...	2FE.....
30260@ AA 8	FMV Smithtown Assoc CTL 7.700% 10/04/1.....			06/01/2016.	Redemption 100.0000.....		185,755	185,755	193,185	187,565	.....	.....(1,809)	.....	.....(1,809)	.....	.....185,755	.....	.....	.....0	5,965	10/04/2019...	2.....
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR.....			06/01/2016.	Paydown.....		328,314	328,536	295,333	295,333	.....	.....	.....	.....0	.....	.....295,333	.....	.....32,981	32,981	2,982	11/25/2036...	1FM.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA.....			06/01/2016.	Paydown.....		49,335	76,995	66,787	60,260	6,527	.....	.....	.....6,527	.....	.....66,787	.....	.....(17,452)	(17,452)	1,992	08/25/2037...	3FM.....
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199.....			06/01/2016.	Paydown.....		10,804	10,804	11,044	10,792	.....	.....12	.....	.....12	.....	.....10,804	.....	.....	.....0	310	12/10/2024...	6FM.....
34347@ AA 7	Flowchem LLC Sr Term Ln 7.500% 12/01/1.....			04/01/2016.	Redemption 100.0000.....		165,312	165,312	165,312	165,312	.....	.....	.....	.....0	.....	.....165,312	.....	.....	.....0	4,073	12/01/2018...	3.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI.....			06/27/2016.	Redemption 45.5009.....		30,905	67,922	5,898	6,145	.....	.....25,007	247	24,760	.....	.....30,905	.....	.....	.....0	.....	08/25/2036...	1FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI.....			06/27/2016.	Capital Distribution.....		37,017	.....	.....37,017	37,017	.....	.....	.....	.....0	.....	.....37,017	.....	.....	.....0	.....	08/25/2036...	1FM.....
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006.....			06/27/2016.	Paydown.....		45,884	45,884	28,455	28,455	.....	.....17,429	.....	.....17,429	.....	.....45,884	.....	.....	.....0	116	10/25/2036...	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....			06/01/2016.	Paydown.....		74,124	74,124	70,441	72,290	.....	.....1,833	.....	.....1,833	.....	.....74,124	.....	.....	.....0	1,544	06/25/2035...	1FM.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt.....			06/20/2016.	Bank of Montreal.....		14,480,000	16,000,000	15,929,752	6,454,784	83,863	4,083	.....	.....87,946	.....	.....15,937,834	.....	.....(1,457,834)	(1,457,834)	325,535	06/10/2020...	4FE.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt.....			06/30/2016.	Redemption 100.0000.....		13,870	13,870	13,939	13,592	334	(57)	.....	.....277	.....	.....13,870	.....	.....	.....0	461	06/10/2020...	4FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-.....			06/27/2016.	Paydown.....		135,354	135,354	126,341	126,341	.....	.....9,012	.....	.....9,012	.....	.....135,354	.....	.....	.....0	364	06/25/2037...	1FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description		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)
404122 AN 3		HCA Inc Term Ln B4 Nt 1 3.881% 05/01/1.....		06/30/2016	Redemption 100.0000.....		1,857	1,857	1,830	1,844		13		13		1,857			.0	32	05/01/2018...	3FE.....
41164T AA 0		Harborview Mtg Loan Tr RMBS Ser 2007-A C.....		06/20/2016	Paydown.....		90,451	210,340	39,965	39,695		269		269		39,965		50,486	50,486	1,345	06/21/2037...	1FM.....
41164Y AB 7		Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....		06/20/2016	Paydown.....		93,330	93,330	90,968	91,694		1,636		1,636		93,330			.0	258	07/19/2047...	1FM.....
42770L AA 1		Hero Funding Trust LBASS Ser 2015-1A Cl.....		06/20/2016	Paydown.....		486,403	486,403	486,184	486,236		167		167		486,403			.0	9,587	09/21/2040...	1FE.....
42770U AA 1		Hero Funding Trust LBASS Ser 2015-2A CL.....		06/20/2016	Paydown.....		490,890	490,890	490,835	490,839		52		52		490,890			.0	9,994	09/20/2040...	1FE.....
42771T AA 3		Hero Funding Trust LBASS Ser 2015-3A Cl.....		06/20/2016	Paydown.....		351,202	351,202	351,190	351,189		13		13		351,202			.0	4,935	09/20/2041...	1FE.....
42833U AB 4		Hi-Crush Partners Term Ln Nt 1 4.750%.....		06/20/2016	Various.....		11,171,228	15,694,762	15,689,762	12,189,603	3,499,614	458		3,500,072		15,689,675		(4,518,447)	(4,518,447)	341,551	04/28/2021...	5FE.....
43534# AA 9		Hollander Sleep Products LLC Term Ln 9.....		06/13/2016	Redemption 100.0000.....		209,280	209,280	209,280	209,280				.0		209,280			.0	8,995	10/21/2020...	5.....
44329E AC 5		HSI Asset Loan Obligation RMBS Ser 2007-.....		06/01/2016	Paydown.....		114,626	146,468	88,992	87,933		1,059		1,059		88,992		25,634	25,634	2,436	09/25/2037...	1FM.....
44701P AV 6		Huntsman International Inc Sr 1st Lien T.....		06/30/2016	Redemption 100.0000.....		17,632	17,632	17,412	17,414		219		219		17,632			.0	320	09/30/2021...	3FE.....
45254N MY 0		IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1 0.....		06/27/2016	Paydown.....		86,434	86,434	84,173	84,173		2,261		2,261		86,434			.0	336	04/25/2035...	1FM.....
45256# AB 8		Impact CIL Parent LLC ABS Revolving Nt S.....		06/28/2016	Redemption 100.0000.....		42,935	42,935	42,935	42,935				.0		42,935			.0	1,341	10/25/2056...	2AM.....
45256H AA 6		Impact Funding LLC CMBS Cl# Tranche A.....		06/01/2016	Paydown.....		97,808	97,808	100,551	98,459		(651)		(651)		97,808			.0	1,809	07/01/2022...	1FE.....
45257H AA 5		Impact Funding LLC CMBS Ser 2010-1 Cl A1.....		06/01/2016	Paydown.....		247,144	247,144	247,277	247,201		(57)		(57)		247,144			.0	5,503	01/25/2051...	1FE.....
456652 AA 4		Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1.....		06/01/2016	Paydown.....		72,101	99,885	100,165	85,296	14,686	(1)		14,685		99,981		(27,880)	(27,880)	2,304	08/25/2037...	1FM.....
45668J AD 8		Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3.....		06/01/2016	Paydown.....		173,765	173,765	174,086	173,571		(87)		(87)		173,484		282	282	4,646	01/25/2037...	1FM.....
466247 H8 9		JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1.....		06/01/2016	Paydown.....		13,023	14,919	14,854	13,055	1,507	300		1,807		14,862		(1,839)	(1,839)	243	04/25/2036...	1FM.....
46625Y Q2 2		JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....		04/01/2016	Paydown.....		4,173,870	4,173,870	4,145,747	4,161,876		11,994		11,994		4,173,870			.0	77,263	04/15/2043...	1FM.....
46628F AM 3		JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....		06/01/2016	Paydown.....		1,388,730	1,388,730	1,553,869	1,409,310		(20,580)		(20,580)		1,388,730			.0	41,989	04/15/2045...	1FM.....
471109 AN 8		Jarden Corp Nt 5.000% 11/15/23.....		04/20/2016	Tax Free Exchange.....		6,232,330	6,135,000	6,223,000	6,216,105	4,670	(3,783)		887		6,216,993		15,338	15,338	144,854	11/15/2023...	3FE.....
50177A AE 9		LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl.....		06/11/2016	Paydown.....		2,360,879	2,360,879	2,370,799	2,360,550		329		329		2,360,879			.0	48,417	07/15/2044...	1FM.....
52109P AE 5		LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A.....		06/11/2016	Paydown.....		269,821	269,821	271,170	269,827		(6)		(6)		269,821			.0	6,990	07/15/2040...	1FM.....
52465# BF 1		Legg Mason Mtg Cap Corp LBASS Ser 2001-C.....		06/10/2016	Redemption 100.0000.....		44,660	44,660	48,430	45,169		(510)		(510)		44,660			.0	1,005	04/10/2017...	1.....
52465# BH 7		Legg Mason Mtg Cap Corp LBASS Ser 2002-C.....		06/10/2016	Redemption 100.0000.....		24,977	24,977	28,264	25,335		(358)		(358)		24,977			.0	676	04/10/2017...	1.....
52467@ AH 8		Legg Mason Mtg Cap Corp CTL 7.750% 01/.....		06/15/2016	Redemption 100.0000.....		52,849	52,849	55,428	53,685		(836)		(836)		52,849			.0	1,692	01/15/2021...	4.....
52467@ BC 8		Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.....		06/15/2016	Redemption 100.0000.....		49,106	49,106	54,011	50,143		(1,037)		(1,037)		49,106			.0	1,679	11/15/2018...	5*.....
52520M GQ 0		Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1 6.....		06/01/2016	Paydown.....		21,342	21,342	21,355	21,320		22		22		21,342			.0	538	04/25/2036...	1FM.....
542514 GW 8		Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.....		06/27/2016	Paydown.....		902,363	902,363	843,709	850,811		51,552		51,552		902,363			.0	2,652	09/25/2034...	1FM.....
55275B AD 9		Master Asset Bkd Sec Tr RMBS Ser 2006-NC.....		06/27/2016	Paydown.....		44,306	44,306	25,191	25,191		19,115		19,115		44,306			.0	106	08/25/2036...	1FM.....
55275S AR 1		MASTR Alternative Loans Tr RMBS Ser 2007.....		06/01/2016	Paydown.....		32,016	32,505	29,368	26,920	3,718	63		3,781		30,701		1,316	1,316	760	11/25/2021...	3FM.....
55313K AE 1		Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2.....		06/01/2016	Paydown.....		55,093	55,093	52,220	54,695		398		398		55,093			.0	1,334	06/12/2050...	1FM.....
58504F AC 9		Medpace Holdings Inc Term Ln Nt 1 4.75.....		06/30/2016	Tax Free Exchange.....		5,840,311	5,816,467	5,844,128	5,767,998	74,380	(2,067)		72,313		5,840,311			.0	137,661	05/31/2021...	4FE.....
58504F AC 9		Medpace Holdings Inc Term Ln Nt 5 6.00.....		05/31/2016	Redemption 100.0000.....		436,235	436,235	437,840			(1,605)		(1,605)		436,235			.0		05/31/2021...	4FE.....
58504F AC 9		Medpace Holdings Inc Term Ln Nt 5 6.00.....		06/30/2016	Tax Free Exchange.....		291,871	290,823	291,893			(23)		(23)		291,871			.0	1,490	05/31/2021...	4FE.....
59020U 3X 1		Merrill Lynch Crd Bse A S & S RMBS Ser 2.....		06/27/2016	Paydown.....		149,432	149,432	126,212	145,740		3,692		3,692		149,432			.0	364	01/25/2037...	1FM.....
59020U P7 4		Merrill Lynch Crd Bse A S & S RMBS Ser 2.....		06/01/2016	Paydown.....		1,933	1,933	1,882	1,906		28		28		1,933			.0	38	08/25/2036...	1FM.....

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	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)
59549R AC 8		Mid State Tr X LBASS Ser 10 Cl M1 6.28.....		06/15/2016.	Paydown.....		100,187	100,187	84,245	84,245	.....	.....15,942	.....	.....15,942	.....	.....100,187	.....	.....	.....0	2,670	02/15/2036...	1AM.....
59549W AB 9		Mid State Tr LBASS Ser 11 Cl M1 5.598%.....		06/15/2016.	Paydown.....		53,377	53,377	53,376	53,377	.....	.....	.....	.....0	.....	.....53,377	.....	.....	.....0	1,263	07/15/2038...	2AM.....
60662W AJ 1		Mitchell International Inc 1st Lien TL N.....		06/30/2016.	Redemption 100.0000.....		34,117	34,117	34,002	.....	.....	.....115	.....	.....115	.....	.....34,117	.....	.....	.....0	264	10/11/2020...	4FE.....
60662W AJ 1		Mitchell International Inc 1st Lien TL N.....		04/29/2016.	Tax Free Exchange.....		34,002	34,117	33,946	32,198	1,796	8	.....	.....1,804	.....	.....34,002	.....	.....	.....0	371	10/11/2020...	4FE.....
61744C FB 7		Morgan Stanley Cap I RMBS Ser 2004-HE6 C.....		06/27/2016.	Paydown.....		293,966	293,966	270,449	272,918	.....	.....21,048	.....	.....21,048	.....	.....293,966	.....	.....	.....0	1,562	08/25/2034...	1FM.....
61745M VW 0		Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....		06/01/2016.	Paydown.....		9,586	9,586	9,586	9,586	.....	.....	.....	.....0	.....	.....9,586	.....	.....	.....0	199	11/25/2018...	1FM.....
61748H LC 3		Morgan Stanley Mtg Tr RMBS Ser 2005-5AR.....		06/01/2016.	Paydown.....		316,541	326,810	290,228	290,228	.....	.....	.....	.....0	.....	.....290,228	.....	.....26,313	26,313	5,085	09/25/2035...	1FM.....
61750C AG 2		Morgan Stanley Cap I CMBS Ser 2006-HQ9 C.....		06/01/2016.	Paydown.....		5,000,000	5,000,000	5,074,219	4,999,257	.....	.....743	.....	.....743	.....	.....5,000,000	.....	.....	.....0	140,832	07/12/2044...	1FM.....
61751X AE 0		Morgan Stanley Cap I CMBS Ser 2007-T25 C.....		06/01/2016.	Paydown.....		3,161,821	3,161,821	3,044,118	3,148,063	.....	.....13,758	.....	.....13,758	.....	.....3,161,821	.....	.....	.....0	86,573	11/12/2049...	1FM.....
61755Y AF 1		Morgan Stanley Cap I CMBS Ser 2007-IQ15.....		06/01/2016.	Paydown.....		1,819,888	1,819,888	1,805,431	1,819,542	.....	.....4,345	.....	.....4,345	.....	.....1,819,888	.....	.....	.....0	45,772	06/11/2049...	1FM.....
61756U AE 1		Morgan Stanley Cap I CMBS Ser 2007-IQ16.....		06/01/2016.	Paydown.....		169,540	169,540	192,693	177,461	.....	.....(7,921)	.....	.....(7,921)	.....	.....169,540	.....	.....	.....0	4,747	12/12/2049...	1FM.....
62927# AD 8		NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.....		04/15/2016.	Redemption 100.0000.....		1,246,659	1,246,659	1,246,659	1,246,659	.....	.....	.....	.....0	.....	.....1,246,659	.....	.....	.....0	17,640	03/31/2024...	1FE.....
63651P AA 2		National Inst Health Twinbrook CTL B Bld.....		06/15/2016.	Redemption 100.0000.....		83,596	83,596	83,596	83,596	.....	.....	.....	.....0	.....	.....83,596	.....	.....	.....0	1,996	01/15/2019...	1.....
63860H AC 3		Nationstar Home Equity Loan Tr RMBS Ser.....		06/27/2016.	Paydown.....		1,200,296	1,200,296	1,099,869	1,137,271	.....	.....63,026	.....	.....63,026	.....	.....1,200,296	.....	.....	.....0	2,882	03/25/2037...	1FM.....
651714 AW 7		Newpage Corp 1st Lien TL B Nt 1 9.500%.....		06/29/2016.	Taxable Exchange.....		957,061	1,472,401	305,523	522,702	7,362	.....	.....224,541	(217,179)	.....	.....305,523	.....	.....651,537	651,537	31,861	02/11/2021...	6FE.....
65535V CN 6		Nomura Asset Sec Corp RMBS Ser 2004-AP1.....		06/01/2016.	Paydown.....		20,056	20,056	20,056	20,004	.....	.....53	.....	.....53	.....	.....20,056	.....	.....	.....0	430	03/25/2034...	1FM.....
65535V US 5		Nomura Asset Sec Corp RMBS Ser 2006-AR2.....		06/27/2016.	Paydown.....		37,032	37,032	11,572	11,572	.....	.....25,460	.....	.....25,460	.....	.....37,032	.....	.....	.....0	121	04/25/2036...	1FM.....
667294 AW 2		Northwest Airlines LBASS EETC Ser 2001-1.....		04/01/2016.	Paydown.....		19,352	19,352	19,385	19,374	.....	.....(22)	.....	.....(22)	.....	.....19,352	.....	.....	.....0	681	10/01/2023...	2FE.....
67020B AA 8		NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....		06/07/2016.	Redemption 100.0000.....		140,021	140,021	140,021	140,021	.....	.....	.....	.....0	.....	.....140,021	.....	.....	.....0	3,795	11/07/2023...	1.....
67134Q AA 8		Oak Hill Advisors Res Ln Tr RMBS Ser 201.....		05/25/2016.	Paydown.....		6,186,716	6,186,716	6,186,716	6,156,580	30,135	.....	.....	.....30,135	.....	.....6,186,716	.....	.....	.....0	88,917	01/25/2055...	5*.....
68216D AC 2		Omnicracs 1st Lien TL Nt 1 4.750% 11/2.....		06/30/2016.	Redemption 100.0000.....		22,091	22,091	21,980	21,575	433	83	.....	.....516	.....	.....22,091	.....	.....	.....0	530	11/25/2020...	4FE.....
68557N AB 9		Orbital ATK Inc Sr Nt 5.500% 10/01/23.....		05/17/2016.	Tax Free Exchange.....		1,032,537	1,000,000	1,035,000	1,015,000	19,463	(1,926)	.....	.....17,537	.....	.....1,032,537	.....	.....	.....0	34,833	10/01/2023...	3FE.....
69362B BA 9		PSEG Power LLC Sr Nt 4.300% 11/15/23.....		06/10/2016.	Morgan Stanley & Co Inc.....		9,885,225	9,500,000	10,029,055	9,996,421	.....	.....(26,059)	.....	.....(26,059)	.....	.....9,970,362	.....	.....(85,137)	(85,137)	238,292	11/15/2023...	2FE.....
71677H AB 1		PetSmart Inc Term Ln Nt 2 4.250% 03/10.....		04/29/2016.	Redemption 100.0000.....		82,513	82,513	82,137	80,269	1,870	373	.....	.....2,243	.....	.....82,513	.....	.....	.....0	1,335	03/10/2022...	3FE.....
71677H AB 1		PetSmart Inc Term Ln Nt 3 4.250% 03/10.....		06/14/2016.	Tax Free Exchange.....		21,842,982	21,810,812	21,845,436	21,217,842	627,354	(2,213)	.....	.....625,141	.....	.....21,842,982	.....	.....	.....0	471,204	03/10/2022...	3FE.....
73664# AA 8		Portland Natural Gas Trans Sys Sr Sec Nt.....		06/30/2016.	Redemption 100.0000.....		119,782	119,782	119,782	119,782	.....	.....	.....	.....0	.....	.....119,782	.....	.....	.....0	3,534	12/31/2018...	2.....
74044W A* 3		Pregis Holding I Corp 1st Lien TL B Nt 1.....		06/30/2016.	Redemption 100.0000.....		90,938	90,938	91,148	90,029	1,101	(192)	.....	.....909	.....	.....90,938	.....	.....	.....0	1,654	05/20/2021...	4FE.....
74153Q AH 5		Pride International Inc Co Gtd Nt 6.87.....		04/05/2016.	Call 71.0000.....		6,212,500	8,750,000	6,387,500	9,709,102	.....	.....(34,713)	3,461,888	(3,496,601)	.....	.....6,212,500	.....	.....	.....0	384,332	08/15/2020...	3FE.....
74160M KU 5		Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9.....		06/01/2016.	Paydown.....		123,633	123,633	100,694	102,016	.....	.....21,617	.....	.....21,617	.....	.....123,633	.....	.....	.....0	4,155	10/25/2035...	2FM.....
74924D AA 7		Residential Accredit Loans Inc RMBS Ser.....		06/01/2016.	Paydown.....		71,985	118,458	85,808	85,808	.....	.....	.....	.....0	.....	.....85,808	.....	.....(13,823)	(13,823)	2,941	09/25/2037...	1FM.....
74966U AJ 9		RPI Finance Trust Term Ln B3 Nt 1 3.25.....		06/30/2016.	Redemption 100.0000.....		16,941	16,941	16,761	16,887	.....	.....54	.....	.....54	.....	.....16,941	.....	.....	.....0	278	11/10/2016...	2FE.....
74966U AL 4		RPI Finance Trust Term Ln B-4 Nt 1 3.5.....		06/30/2016.	Redemption 100.0000.....		47,339	47,339	47,339	47,339	.....	.....	.....	.....0	.....	.....47,339	.....	.....	.....0	838	11/09/2020...	2FE.....
75115L AA 5		Residential Accredit Loans Inc RMBS Ser.....		06/27/2016.	Paydown.....		64,897	64,897	55,619	55,619	.....	.....	.....	.....0	.....	.....55,619	.....	.....9,278	9,278	184	08/25/2037...	1FM.....
760985 GQ 8		Residential Asset Mtg Prod Inc RMBS Ser.....		06/01/2016.	Paydown.....		50,852	50,852	50,840	50,779	.....	.....(2)	.....	.....(2)	.....	.....50,776	.....	.....76	76	1,469	01/25/2032...	1FM.....
760985 ST 9		Residential Asset Mtg Prod Inc RMBS Ser.....		06/01/2016.	Paydown.....		72,246	72,246	67,911	70,094	.....	.....92	.....	.....92	.....	.....70,186	.....	.....2,060	2,060	1,377	11/25/2032...	1FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification			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)
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	06/01/2016		Paydown		160,898	187,622	137,302	137,302					0		137,302		23,596	23,596	4,790	09/25/2037	2FM
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	06/15/2016		Paydown		121,844	121,844	121,775	121,809			35		35		121,844			0	820	03/15/2033	1FE
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A 0.603%	06/27/2016		Paydown			72,241	24,923	24,934					0		24,934		(24,934)	(24,934)		04/25/2036	1FM
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 4	06/30/2016		Redemption	100.0000	57,620	57,620	56,379			1,240			1,240		57,620			0	1,172	10/01/2021	3FE
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 4	05/31/2016		Tax Free Exchange		14,602,857	14,635,382	14,601,612			1,245			1,245		14,602,857			0	229,288	10/01/2021	3FE
820922 AV 4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser	05/01/2016		Paydown		4,059	4,059	3,704	3,977			83		83		4,059			0	97	05/01/2017	1
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt	04/06/2016		Redemption	100.0000	408,265	408,265	405,387			2,879			2,879		408,265			0	391	11/23/2019	4FE
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06	06/30/2016		Redemption	100.0000	13,390	13,390	13,390	13,390					0		13,390			0	360	06/30/2035	2FE
83578B AH 6	Sophia LP Term Ln Nt 1 4.750% 09/21/22	06/30/2016		Redemption	100.0000	62,500	62,500	62,188	61,688		510	303		813		62,500			0	1,501	09/21/2022	4FE
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct	06/15/2016		Redemption	100.0000	24,171	24,171	24,171	24,171					0		24,171			0	1,018	12/15/2016	1Z
86280A AA 5	Stratford CLO Ser 2007-1A Cl A1 0.957%	05/01/2016		Paydown		1,851,545	1,851,545	1,592,328	1,767,375			84,170		84,170		1,851,545			0	7,416	11/01/2021	1FE
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003	06/27/2016		Paydown		212,784	212,784	195,546	197,852			14,932		14,932		212,784			0	1,414	07/25/2033	1FM
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004	06/01/2016		Paydown		15,095	15,095	15,092	15,079			16		16		15,095			0	284	03/25/2034	1FM
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007	06/01/2016		Paydown		590,653	614,459	554,518	554,518					0		554,518		36,135	36,135	12,963	04/25/2047	1FM
86686B AC 9	Sun Products Corp Term Ln B Nt 3 5.500	06/30/2016		Redemption	100.0000	46,011	46,011	45,149			862			862		46,011			0	210	03/18/2020	4FE
86686B AC 9	Sun Products Corp Term Ln B Nt 2 5.500	05/31/2016		Tax Free Exchange		37,459	38,279	37,411			48			48		37,459			0	1,659	03/18/2020	4FE
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1	06/01/2016		Paydown		120,611	120,611	96,641	82,583		14,058	23,970		38,028		120,611			0	1,869	07/25/2037	1FM
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	06/10/2016		Paydown		800,353	800,353	795,297	799,654			699		699		800,353			0	23,651	08/15/2039	1FM
88632Q A* 4	Tibco Software Inc Term Ln Nt 1 6.500%	05/31/2016		Redemption	100.0000	37,500	37,500	36,609	33,781		2,950	769		3,719		37,500			0	1,029	11/25/2020	4FE
89440* AA 9	Travel Leaders Group LLC Term Ln B Nt 1	06/30/2016		Redemption	100.0000	242,346	242,346	241,134	239,317		1,928	1,101		3,029		242,346			0	8,879	12/05/2020	4FE
89789T AA 4	Truman Capital Mtg Ln Tr RMBS Ser 2014-N	05/25/2016		Paydown		2,851,825	2,851,825	2,848,178	2,841,958		8,119	1,749		9,868		2,851,825			0	36,617	07/25/2053	5*
902494 AN 3	Tyson Foods Inc Sr Nt 6.600% 04/01/16	04/01/2016		Maturity		10,000,000	10,000,000	10,382,300	10,014,367			(14,367)		(14,367)		10,000,000			0	330,000	04/01/2016	2FE
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012	06/01/2016		Paydown				71,720	56,296			(56,296)		(56,296)					0	6,121	12/10/2045	1FE
90345W AB 0	US Airways LBASS EETC Ser 2012-1B 8.00	04/01/2016		Paydown		200,842	200,842	228,960	216,909		7,801	(23,869)		(16,068)		200,842			0	8,034	10/01/2019	3FE
90350C AA 8	US Residential Opportu Fund Tr RMBS Ser	06/27/2016		Paydown		10,619,726	10,619,726	10,619,726	10,550,729		68,996			68,996		10,619,726			0	195,114	01/27/2035	5*
90932P AB 4	United Air Lines LBASS EETC Ser 2014-1 C	04/11/2016		Paydown		456,659	456,659	456,659	456,659					0		456,659			0	10,846	04/11/2022	2FE
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	06/15/2016		Redemption	100.0000	254,029	254,029	253,193	253,816			213		213		254,029			0	4,982	11/15/2018	1
91802M AA 8	Utility Contract Funding LLC Nt 7.944%	04/01/2016		Redemption	100.0000	377,237	377,237	377,029	377,163			73		73		377,237			0	14,984	10/01/2016	2FE
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser	06/25/2016		Paydown		560,305	560,305	560,305	558,476		1,829			1,829		560,305			0	8,510	10/25/2057	5*
91830D AJ 5	Vericrest Opportunity Ln Trans RMBS Ser	06/25/2016		Paydown		1,083,297	1,083,297	1,082,172	1,078,338		4,008	950		4,958		1,083,297			0	17,485	04/25/2055	5*
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser	06/25/2016		Paydown		1,012,539	1,012,539	1,011,470	1,001,068		10,514	957		11,471		1,012,539			0	14,702	02/25/2055	5*
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser	06/25/2016		Paydown		396,410	396,410	395,971	387,009		5,323	4,077		9,400		396,410			0	6,777	06/26/2045	5*
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser	06/25/2016		Paydown		1,020,084	1,020,084	1,019,056	1,002,227		16,641	1,217		17,858		1,020,084			0	16,922	03/25/2055	5*
921813 AA 9	Vanderbilt University Txb1 Nt Ser 2009A	04/29/2016		Call	110.8656	2,217,313	2,000,000	1,996,280	1,998,626			218,687		218,687		2,217,313			0	60,667	04/01/2019	1FE
92343V AV 6	Verizon Communications Inc Sr Nt 6.350	04/08/2016		Call	113.5210	22,704,200	20,000,000	20,391,400	20,155,955			2,548,245		2,548,245		22,704,200			0	659,694	04/01/2019	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			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)
92851@ AA 3	Vivendi SPC-Tr CTL 6.630% 04/15/22.....			06/15/2016.	Redemption 100.0000.....		61,802	61,802	61,802	61,802	.....	.....	.....	.....0	.....	.....61,802	.....	.....	.....0	1,709	04/15/2022...	2.....
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser.....			06/25/2016.	Paydown.....		515,170	515,170	514,614	507,965	6,710	496	.....	.....7,206	.....	.....515,170	.....	.....	.....0	7,011	02/25/2055...	5*.....
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser.....			06/25/2016.	Paydown.....		2,043,175	2,043,175	2,041,622	2,041,668	.....	.....1,507	.....	.....1,507	.....	.....2,043,175	.....	.....	.....0	40,958	11/27/2045...	1Z.....
92871L AA 4	Vericrest Opportunity Ln Trans RMBS Ser.....			06/25/2016.	Paydown.....		467,689	467,689	467,174	.....	.....	.....516	.....	.....516	.....	.....467,689	.....	.....	.....0	3,270	03/26/2046...	1Z.....
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007.....			06/01/2016.	Paydown.....		41,365	41,365	40,950	41,232	.....	.....133	.....	.....133	.....	.....41,365	.....	.....	.....0	1,066	02/15/2051...	1FM.....
93114Z DC 4	Wal-Mart Stores Inc Sr Nt 2.800% 04/15.....			04/15/2016.	Maturity.....		1,000,000	1,000,000	996,310	999,774	.....	.....226	.....	.....226	.....	.....1,000,000	.....	.....	.....0	14,000	04/15/2016...	1FE.....
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8.....			06/01/2016.	Paydown.....		121,426	120,510	107,505	107,505	.....	.....	.....	.....0	.....	.....107,505	.....	.....13,922	13,922	1,294	08/25/2046...	1FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10.....			06/01/2016.	Paydown.....		10,382	10,387	10,402	9,366	1,022	(1)	.....	.....1,021	.....	.....10,387	.....	.....(6)	(6)	103	09/25/2036...	1FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12.....			06/01/2016.	Paydown.....		24,979	26,763	26,844	23,922	2,895	(1)	.....	.....2,894	.....	.....26,816	.....	.....(1,837)	(1,837)	263	10/25/2036...	1FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14.....			06/01/2016.	Paydown.....		70,009	70,103	64,326	64,326	.....	.....	.....	.....0	.....	.....64,326	.....	.....5,683	5,683	674	11/25/2036...	1FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20.....			06/01/2016.	Paydown.....		66,038	71,640	55,070	55,070	.....	.....	.....	.....0	.....	.....55,070	.....	.....10,969	10,969	611	04/25/2037...	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....			06/01/2016.	Redemption 100.0000.....		30,090	30,090	30,090	30,090	.....	.....	.....	.....0	.....	.....30,090	.....	.....	.....0	834	08/01/2027...	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....			06/15/2016.	Redemption 100.0000.....		31,794	31,794	33,288	32,779	.....	.....(986)	.....	.....(986)	.....	.....31,794	.....	.....	.....0	938	05/15/2032...	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co.....			06/10/2016.	Redemption 100.0000.....		86,291	86,291	86,291	86,291	.....	.....	.....	.....0	.....	.....86,291	.....	.....	.....0	2,389	10/10/2024...	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59.....			06/01/2016.	Redemption 100.0000.....		122,211	122,211	122,211	122,211	.....	.....	.....	.....0	.....	.....122,211	.....	.....	.....0	3,363	11/01/2022...	2.....
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....			06/01/2016.	Paydown.....		309,571	309,571	314,215	314,030	.....	.....(4,459)	.....	.....(4,459)	.....	.....309,571	.....	.....	.....0	3,671	06/25/2035...	1FM.....
98149B AK 7	World Kitchen LLC Term Ln Nt 1 5.500%.....			04/29/2016.	Redemption 100.0000.....		168,900	168,900	167,211	166,155	1,932	813	.....	.....2,745	.....	.....168,900	.....	.....	.....0	3,096	04/02/2018...	4FE.....
98412J BA 1	Xerox Corp Sr Nt 7.200% 04/01/16.....			04/01/2016.	Maturity.....		5,585,000	5,585,000	6,371,200	5,620,869	.....	.....(35,869)	.....	.....(35,869)	.....	.....5,585,000	.....	.....	.....0	201,060	04/01/2016...	2FE.....
C9413P AP 8	Valeant Pharmaceuticals Inc Term Ln B Nt.....			06/28/2016.	Redemption 100.0000.....		360,636	360,636	355,226	345,534	11,340	3,762	.....	.....15,102	.....	.....360,636	.....	.....	.....0	7,893	08/06/2020...	3FE.....
000000 00 0	Burger King Term Ln B2 Nt 1 3.750% 12/.....			06/30/2016.	Redemption 100.0000.....		63,104	63,104	63,183	62,670	511	(78)	.....	.....433	.....	.....63,104	.....	.....	.....0	1,196	12/12/2021...	4FE.....
49690Z AJ 6	Kinross Gold Corp Sr Nt 5.125% 09/01/2.....			04/08/2016.	Morgan Stanley & Co Inc.....		1,316,000	1,400,000	1,388,776	1,392,542	.....	.....321	.....	.....321	.....	.....1,392,863	.....	.....(76,863)	(76,863)	44,246	09/01/2021...	3FE.....
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1.....			06/30/2016.	Redemption 100.0000.....		62,500	62,500	15,938	22,813	2,188	46,563	9,063	39,688	.....	.....62,500	.....	.....	.....0	2,397	08/13/2021...	5FE.....
000000 00 0	Avianca Holdings SA Sr Nt 8.375% 05/10.....			06/03/2016.	Direct.....		195,750	225,000	171,223	.....	.....	.....3,490	.....	.....3,490	.....	.....174,713	.....	.....21,037	21,037	10,888	05/10/2020...	4FE.....
000000 00 0	Cosan Luxembourg SA Sr Nt 5.000% 03/14.....			06/21/2016.	Call 93.0000.....		767,250	825,000	752,050	.....	.....	.....15,200	.....	.....15,200	.....	.....767,250	.....	.....	.....0	35,865	03/14/2023...	3FE.....
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt 7.950%.....			05/11/2016.	Direct.....		197,000	200,000	195,968	.....	.....	.....4	.....	.....4	.....	.....195,972	.....	.....1,028	1,028	221	05/11/2026...	3FE.....
009503 AD 5	Airspeed Ltd LBASS VitesseAir Hdg TrCtfs.....			06/15/2016.	Paydown.....		51,235	51,235	.....	.....10,301	.....	.....51,235	10,301	40,934	.....	.....51,235	.....	.....	.....0	1,496	06/15/2047...	5*.....
018890 16 0	Preferred Term Secs XIII LBASS Sec Nt Se.....			06/24/2016.	Paydown.....		156,744	156,744	115,642	118,736	.....	.....38,008	.....	.....38,008	.....	.....156,744	.....	.....	.....0	904	03/24/2034...	1FE.....
11042A AA 2	British Airways Plc PTC 4.625% 06/20/2.....			06/20/2016.	Redemption 100.0000.....		183,941	183,941	185,975	185,520	.....	.....(1,578)	.....	.....(1,578)	.....	.....183,941	.....	.....	.....0	4,254	06/20/2024...	1FE.....
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2.....			06/20/2016.	Redemption 100.0000.....		594,201	594,201	601,949	599,017	.....	.....(4,816)	.....	.....(4,816)	.....	.....594,201	.....	.....	.....0	16,712	06/20/2020...	2FE.....
134638 AA 3	Camposol SA Sr Nt 9.875% 02/02/17.....			05/24/2016.	Tax Free Exchange.....		214,741	275,000	272,627	203,500	70,068	515	.....	.....70,583	.....	.....274,083	.....	.....(59,342)	(59,342)	22,253	02/02/2017...	5FE.....
29358Q AA 7	Enesco Plc Sr Nt 4.700% 03/15/21.....			04/05/2016.	Call 69.0000.....		3,450,000	5,000,000	3,489,350	4,942,618	.....	.....(36,955)	1,455,664	(1,492,619)	.....	.....3,450,000	.....	.....	.....0	130,556	03/15/2021...	3FE.....
55314W AC 8	MMC Norlisk Nickel OJSC Sr Nt 6.625% 1.....			05/04/2016.	Direct.....		376,688	350,000	350,000	350,000	.....	.....	.....	.....0	.....	.....350,000	.....	.....26,688	26,688	12,946	10/14/2022...	3FE.....
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%.....			05/26/2016.	Direct.....		549,291	554,000	548,471	.....	.....	.....22	.....	.....22	.....	.....548,493	.....	.....798	798	1,031	05/23/2021...	3FE.....
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate.....			04/03/2016.	Paydown.....		179,832	179,832	113,294	122,745	.....	.....57,086	.....	.....57,086	.....	.....179,832	.....	.....	.....0	1,077	07/03/2033...	1FE.....
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt.....			06/24/2016.	Paydown.....		101,320	101,320	72,040	75,268	.....	.....26,051	.....	.....26,051	.....	.....101,320	.....	.....	.....0	584	03/24/2034...	1FE.....

QE05.11

SCHEDULE D - PART 4

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

QE05.12

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)
74041C AA 7	Preferred Term Sec Ltd XV LBASS Flt Rt N.....			R	06/27/2016.	Paydown.....		820,606	820,606	614,757	620,692	.....	.....199,914	.....	.....199,914	.....	.....820,606	.....	.....	.....0	6,177	09/26/2034...	1FE.....
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N.....			R	06/23/2016.	Paydown.....		443,666	443,666	24,635	2,298	20,648	419,031	.....	.....439,679	.....	.....443,666	.....	.....	.....0	3,528	03/23/2035...	6FE.....
74041N AA 3	Preferred Term Sec XII LBASS Sec Nt 1.....			F	06/24/2016.	Paydown.....		249,587	249,587	215,294	218,768	.....	.....30,819	.....	.....30,819	.....	.....249,587	.....	.....	.....0	1,629	12/24/2033...	1FE.....
74041N AL 9	Preferred Term Sec XII LBASS Ltd Ser XL.....			R	06/24/2016.	Paydown.....		187,190	187,190	122,610	132,543	.....	.....54,647	.....	.....54,647	.....	.....187,190	.....	.....	.....0	1,060	12/24/2033...	1FE.....
74041U AA 7	Preferred Term Sec LBASS XIV Sec Nt 1.....			R	06/24/2016.	Paydown.....		146,624	146,624	115,466	118,453	.....	.....28,171	.....	.....28,171	.....	.....146,624	.....	.....	.....0	793	06/24/2034...	1FE.....
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt.....			F	06/23/2016.	Redemption 100.0000.....		89,511	89,511	68,476	70,503	.....	.....19,008	.....	.....19,008	.....	.....89,511	.....	.....	.....0	447	06/23/2035...	1FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....			R	06/22/2016.	Paydown.....		78,743	78,743	53,729	54,500	.....	.....24,243	.....	.....24,243	.....	.....78,743	.....	.....	.....0	299	12/22/2035...	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....			R	06/22/2016.	Redemption 100.0000.....		28,839	28,839	21,990	22,570	.....	.....6,269	.....	.....6,269	.....	.....28,839	.....	.....	.....0	135	03/22/2038...	1FE.....
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....			R	06/22/2016.	Paydown.....		7,001	7,001	4,960	5,110	.....	.....1,891	.....	.....1,891	.....	.....7,001	.....	.....	.....0	43	09/22/2036...	1AM.....
74042W AA 2	Preferred Term Sec Ltd XVIII LBASS Flt R.....			R	06/23/2016.	Paydown.....		214,996	214,996	151,572	158,555	.....	.....56,441	.....	.....56,441	.....	.....214,996	.....	.....	.....0	1,042	09/23/2035...	1FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se.....			R	06/22/2016.	Paydown.....		33,428	33,428	21,996	25,206	.....	.....8,222	.....	.....8,222	.....	.....33,428	.....	.....	.....0	131	12/22/2036...	1AM.....
81726J AE 1	Sensata Technologies 1st Lien Term Ln B.....			F	06/30/2016.	Redemption 100.0000.....		24,875	24,875	24,700	24,716	.....	.....159	.....	.....159	.....	.....24,875	.....	.....	.....0	444	10/14/2021...	2FE.....
931899 9A 8	Walkers SPV Priv PI Nt 0.443% 12/31/19.....			R	05/31/2016.	Redemption 38.0708.....		153,523	403,257	29,212	29,212	.....	.....124,311	.....	.....124,311	.....	.....153,523	.....	.....	.....0	746	12/31/2019...	6*.....
931899 9A 8	Walkers SPV Priv PI Nt 0.443% 12/31/19.....			R	05/31/2016.	Capital Distribution.....		249,733	.....	.....249,733	249,733	.....	.....	.....	.....0	.....	.....249,733	.....	.....	.....0	.....	12/31/2019...	6*.....
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850.....			F	06/01/2016.	Redemption 100.0000.....		167,713	167,713	167,713	167,713	.....	.....	.....	.....0	.....	.....167,713	.....	.....	.....0	4,067	03/01/2019...	1.....
G24524 AH 6	Country Garden Hldg Co Sr Nt 7.250% 04.....			F	06/16/2016.	Direct.....		182,875	175,000	177,188	177,056	.....	.....(224)	.....	.....(224)	.....	.....176,832	.....	.....6,043	6,043	8,916	04/04/2021...	3FE.....
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23.....			F	04/28/2016.	Direct.....		1,049,375	1,150,000	1,150,519	961,688	188,863	(30)	.....	.....188,833	.....	.....1,150,520	.....	.....(101,145)	(101,145)	52,181	03/01/2023...	4FE.....
G61157 AC 0	MIE Holdings Corp Sr Nt 7.500% 04/25/1.....			F	06/22/2016.	Direct.....		677,913	1,000,000	697,500	420,220	316,161	29,753	.....	.....345,914	.....	.....766,133	.....	.....(88,221)	(88,221)	50,417	04/25/2019...	4FE.....
G6217E AB 4	MMC Norlisk Nickel OJSC Sr Nt 5.550% 1.....			F	05/04/2016.	Direct.....		523,750	500,000	496,875	497,236	.....	.....173	.....	.....173	.....	.....497,409	.....	.....26,341	26,341	14,492	10/28/2020...	2FE.....
G6501M AA 3	Nexteer Auto Group LTD Sr Nt 5.875% 11.....			F	06/22/2016.	Direct.....		836,000	800,000	826,000	816,000	7,035	(2,056)	.....	.....4,979	.....	.....820,978	.....	.....15,022	15,022	28,983	11/15/2021...	3FE.....
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 1.....			F	06/22/2016.	Paydown.....		142,163	142,163	96,363	95,490	.....	.....46,673	.....	.....46,673	.....	.....142,163	.....	.....	.....0	789	12/22/2035...	1FE.....
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt.....			F	06/23/2016.	Paydown.....		15,675	15,675	11,913	12,278	.....	.....3,397	.....	.....3,397	.....	.....15,675	.....	.....	.....0	78	06/23/2035...	1FE.....
G7222R AA 8	Preferred Term Secs XXI LBASS Sec Nt 1.....			F	06/22/2016.	Paydown.....		22,705	22,705	15,544	16,155	.....	.....6,550	.....	.....6,550	.....	.....22,705	.....	.....	.....0	107	03/22/2038...	1FE.....
L7601F AC 5	Pinnacle Acquisition (Paradigm) Term Ln C.....			R	05/03/2016.	UBS Warburg London.....		6,838,809	9,650,812	9,520,352	8,106,682	1,466,670	5,951	.....	.....1,472,621	.....	.....9,579,304	.....	.....(2,740,495)	(2,740,495)	139,829	07/30/2019...	4FE.....
P19189 AA 0	Camposol SA Sr Nt 9.875% 02/02/17.....			F	05/24/2016.	Taxable Exchange.....		646,565	828,000	776,000	456,580	157,108	3,567	.....	.....160,675	.....	.....781,654	.....	.....(135,089)	(135,089)	56,584	02/02/2017...	5FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								364,237,619	375,963,955	373,226,961	313,969,802	7,358,773	2,800,997	5,161,704	4,998,066	0	372,673,288	0	(8,435,668)	(8,435,668)	8,469,381	XXX	XXX
8399997. Total Bonds - Part 4.....								547,433,404	560,012,042	560,495,859	488,175,939	7,358,773	2,472,579	5,161,704	4,669,648	0	555,836,332	0	(8,402,927)	(8,402,927)	12,883,161	XXX	XXX
8399999. Total Bonds.....								547,433,404	560,012,042	560,495,859	488,175,939	7,358,773	2,472,579	5,161,704	4,669,648	0	555,836,332	0	(8,402,927)	(8,402,927)	12,883,161	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																							
338135	2*	6	Fitchburg Gas & Elec Lt Co 5.125% Cum Pf.....	.	04/29/2016.	Call 0.0000.....		(1,540)	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....(1,540)	(1,540)	.....	XXX	RP3A....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....								(1,540)	XXX	0	0	0	0	0	0	0	0	0	(1,540)	(1,540)	0	XXX	XXX
8999997. Total Preferred Stocks - Part 4.....								(1,540)	XXX	0	0	0	0	0	0	0	0	0	(1,540)	(1,540)	0	XXX	XXX
8999999. Total Preferred Stocks.....								(1,540)	XXX	0	0	0	0	0	0	0	0	0	(1,540)	(1,540)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
29273V	10	0	Energy Transfer Equity LP Com.....	.	04/27/2016.	Citigroup Global Mkts Ltd.....	443,396,000	5,405,056	XXX	4,018,276	6,092,261	(2,073,985)	.....	.....	.....(2,073,985)	.....	.....4,018,276	.....	.....1,386,780	1,386,780	126,368	XXX	L.....
37518B	10	2	Gigamon Inc Gigamon Inc.....	.	05/12/2016.	Merrill Lynch.....	7,882,000	230,568	XXX	240,637	.....	.....	.....	.....	.....0	.....	.....240,637	.....	.....(10,070)	(10,070)	.....	XXX	L.....

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)
55303C 2# 7	MGM Com.....			04/15/2016.	Morgan/JP/Securities - Bonds.....	92,658,000	6,498,570	XXX	2,273,118	7,088,337	(4,815,220)	.....	.....	.....	.....(4,815,220)	.....	.....2,273,118	.....	.....4,225,452	4,225,452	.....	XXX	A.....
822634 10 1	Shell Midstream Partners LP Com.....			04/27/2016.	Various.....	90,753,000	3,331,838	XXX	3,539,367	3,768,065	(228,698)	.....	.....	.....	.....(228,698)	.....	.....3,539,367	.....	.....(207,529)	(207,529)	19,966	XXX	L.....
86765K 10 9	Sunoco LP Com.....			05/20/2016.	Various.....	350,877,000	12,150,160	XXX	9,999,995	13,898,238	(3,898,243)	.....	.....	.....	.....(3,898,243)	.....	.....9,999,995	.....	.....2,150,166	2,150,166	437,979	XXX	L.....
90214J 10 1	2U Inc Com.....			05/26/2016.	Merrill Lynch.....	7,997,000	213,493	XXX	222,716	.....	.....0	.....	.....	.....	.....0	.....	.....222,716	.....	.....(9,223)	(9,223)	.....	XXX	L.....
97717W 85 1	WisdomTree Investments Inc Japan Hedged.....			06/09/2016.	WallachBeth Capital LLC.....	2,230,000,000	94,584,161	XXX	119,035,835	111,678,400	7,357,435	.....	.....	.....	.....7,357,435	.....	.....119,035,835	.....	.....(24,451,673)	(24,451,673)	.....	XXX	L.....
G273AT 63 0	Deutsche Bk Warrants CW17 Asutek Compute.....	F		04/21/2016.	Direct.....	417,000	3,617	XXX	6,234	3,277	2,957	.....	.....	.....	.....2,957	.....	.....6,234	.....	.....(2,617)	(2,617)	.....	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								122,417,463	XXX	139,336,178	142,528,578	(3,655,754)	0	0	(3,655,754)	0	139,336,178	0	(16,918,714)	(16,918,714)	584,313	XXX	XXX
Common Stocks - Mutual Funds																							
63867N 17 4	Nationwide Dest 2055-INST Cl (Seed).....			05/06/2016.	Direct.....	115,450,770	1,378,482	XXX	1,192,916	1,369,034	(178,586)	.....	.....	.....	.....(178,586)	.....	.....1,192,916	.....	.....185,566	185,566	2,468	XXX	L.....
63868B 57 5	Nationwide Highmark Lg Cap Fd Inst (Seed.....			05/06/2016.	Direct.....	972,520	11,991	XXX	11,503	12,037	(555)	.....	.....	.....	.....(555)	.....	.....11,503	.....	.....488	488	22	XXX	L.....
63868B 75 7	Nationwide Bailrd Tech Sci Fd Inst (Seed.....			05/06/2016.	Direct.....	825,930	12,934	XXX	12,241	13,578	(1,337)	.....	.....	.....	.....(1,337)	.....	.....12,241	.....	.....693	693	.....	XXX	L.....
9299999. Total Common Stocks - Mutual Funds.....								1,403,407	XXX	1,216,660	1,394,649	(180,478)	0	0	(180,478)	0	1,216,660	0	186,747	186,747	2,490	XXX	XXX
9799997 Total Common Stocks - Part 4.....								123,820,870	XXX	140,552,838	143,923,227	(3,836,232)	0	0	(3,836,232)	0	140,552,838	0	(16,731,967)	(16,731,967)	586,803	XXX	XXX
9799999. Total Common Stocks.....								123,820,870	XXX	140,552,838	143,923,227	(3,836,232)	0	0	(3,836,232)	0	140,552,838	0	(16,731,967)	(16,731,967)	586,803	XXX	XXX
9899999. Total Preferred and Common Stocks.....								123,819,330	XXX	140,552,838	143,923,227	(3,836,232)	0	0	(3,836,232)	0	140,552,838	0	(16,733,507)	(16,733,507)	586,803	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								671,252,734	XXX	701,048,697	632,099,166	3,522,541	2,472,579	5,161,704	833,416	0	696,389,170	0	(25,136,434)	(25,136,434)	13,469,964	XXX	XXX

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

QE05.13

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond – 532716AM9.....	D 1-1....	Interest	Merrill Lynch Capital Services	GDW7TX036O1TB7DW3U69.	.11/13/2007	.07/15/2017	.....	...8,650,000 3M (4.98 USD)	.....	.....	.....(189,081)	(0)	....	...(386,395)	(0)	.....	.....	.....	.....44,435	.....	100 / 99.748
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability – Mutual Surplus Note	Exhibit 7	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.07/18/2012	.12/15/2024	.....	...400,000,000 M (4.566 USD)	.....	.....	...(3,316,198)	0	....	...(31,428,810)	.....	.....	.....	.....	...5,859,465	.....	100 / 99.809
.....																						
.....																						
0859999. Total-Swaps-Hedging Effective-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(3,505,279)	0	XXX	(31,815,204)	(0)	0	0	0	...5,903,900	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(3,505,279)	0	XXX	(31,815,204)	(0)	0	0	0	...5,903,900	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.07/29/2010	.08/03/2020	.....	...200,000,000 I (3.0042 USD)	.....	.....	...(2,427,362)	(16,668,821)	....	(16,668,821)	...(4,927,459)	.....	.....	.....	...2,037,837	.....	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 M (3.516 USD)	.....	.....	...(2,781,704)	(17,068,878)	....	(17,068,878)	...(3,059,208)	.....	.....	.....	...1,775,876	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Bank of America Corp	B4TYDEB6GKMZO031MB27	.12/08/2009	.12/10/2019	.....	...270,000,000 3M (3.53 USD)	.....	.....	...(3,971,848)	(24,383,889)	....	(24,383,889)	...(4,330,753)	.....	.....	.....	...2,523,613	.....	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 I (3.7332 USD)	.....	.....	...(3,146,909)	(20,082,173)	....	(20,082,173)	...(3,307,424)	.....	.....	.....	...1,906,130	.....	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 I (3.7732 USD)	.....	.....	...(2,396,592)	(15,541,571)	....	(15,541,571)	...(2,550,002)	.....	.....	.....	...1,444,818	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(14,724,415)	(93,745,332)	XXX	(93,745,332)	(18,174,846)	0	0	0	...9,688,275	XXX	XXX
0969999. Total-Swaps-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(14,724,415)	(93,745,332)	XXX	(93,745,332)	(18,174,846)	0	0	0	...9,688,275	XXX	XXX
Swaps - Replications - Total Return																						
Total Return Swap (Deutsche Bank NW Select Macro)	Index Replication.....	N/A.....	Equity /Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.06/06/2016	.12/30/2016	.....	...50,000,000 lect Macro(50)	.....	.....	.....(15,977)	(170,000)	....	...(170,000)	(170,000)	.....	.....	.....	.....178,244	.....	007.....
.....																						
.....																						
.....																						
1009999. Total-Swaps-Replications-Total Return.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(15,977)	(170,000)	XXX	...(170,000)	(170,000)	0	0	0	178,244	XXX	XXX
1029999. Total-Swaps-Replications.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(15,977)	(170,000)	XXX	...(170,000)	(170,000)	0	0	0	178,244	XXX	XXX
1159999. Total-Swaps-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(18,229,694)	(93,745,332)	XXX	#####	(18,174,846)	0	0	0	...15,592,175	XXX	XXX
1189999. Total-Swaps-Total Return.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(15,977)	(170,000)	XXX	...(170,000)	(170,000)	0	0	0	178,244	XXX	XXX
1209999. Total-Swaps.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(18,245,671)	(93,915,332)	XXX	#####	(18,344,846)	0	0	0	...15,770,419	XXX	XXX
Forwards - Hedging Other																						
Pay Fixed USD Receive Floating EURO Spot Forward	Private Equity Portfolio.....	BA-1....	Currency	Goldman Sachs Group	W22LROWP2IHZNBB6K528.	.02/03/2016	.02/05/2018	.....	...56,435,000 0 USD (0 BRL)	.....	.....	.....	.....(403,362)	....	...(403,362)	(403,362)	.....	.....	.....	.....359,704	.....	001.....
12229999. Total-Forwards-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(403,362)	XXX	...(403,362)	(403,362)	0	0	0	359,704	XXX	XXX
1269999. Total-Forwards.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(403,362)	XXX	...(403,362)	(403,362)	0	0	0	359,704	XXX	XXX
1399999. Total-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(3,505,279)	0	XXX	(31,815,204)	(0)	0	0	0	...5,903,900	XXX	XXX
1409999. Total-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(14,724,415)	(94,148,694)	XXX	(94,148,694)	(18,578,208)	0	0	0	...10,047,979	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1419999. Total-Replication.....										0	0	(15,977)	(170,000)	XXX	(170,000)	(170,000)	0	0	0	178,244	XXX	XXX
1449999. TOTAL.....										0	0	..(18,245,671)	(94,318,694)	XXX	#####	(18,748,208)	0	0	0	..16,130,123	XXX	XXX

(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																					
U6	1,790	89,500	S&P 500 Mini Futures Contract...	Bond Portfolio.....	D 1-1.....	ex	09/15/2016.	CME.....	KJNXBSWZVIKEX4NFOL81	06/15/2016.	2,105.0500	2,090.2000	2,094,300	.....	.....	.....	....(1,329,075)	(1,329,075)	7,823,425	1	50
6	1,800	1,800,000	US CBT 5 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Rate	09/15/2016.	CBT.....	1UAUICTO4EQ4DO6ZH473	06/15/2016.	120.0781	122.1641	140,625	.....	.....	.....	....3,754,688	3,754,688	1,437,001	1	1,000
U6	1,770	88,500	MSCI EAFE Mini Index	Bond Portfolio.....	D 1-1.....	ex	09/15/2016.	ICE.....	549300HWWR1D8OTS2G29	06/15/2016.	.1,667.7000	.1,615.2000	2,088,600	.....	.....	.....	....(4,646,250)	(4,646,250)	9,215,547	1	50
U6	250	...250,000	FUTURE	Bond Portfolio.....	D 1-1.....	Rate	09/15/2016.	CBT.....	1UAUICTO4EQ4DO6ZH473	06/15/2016.	174.8281	186.3750	(226,563)	.....	.....	.....	....2,886,719	2,886,719	191,840	1	1,000
12829999. Total-Long Futures-Hedging Other.....													4,096,963	0	0	0	666,082	666,082	...18,667,813	XXX	XXX
1329999. Total-Long Futures.....													4,096,963	0	0	0	666,082	666,082	...18,667,813	XXX	XXX
Short Futures																					
Hedging Other																					
U6	130	81,250	Futures - British Pounds.....	Private Equity Portfolio.....	BA - 1....	Currency	09/15/2016.	CME.....	KJNXBSWZVIKEX4NFOL81	06/15/2016.	144.9002	132.4800	149,500	.....	.....	.....	....1,009,138	1,009,138	487,331	1	625
U6	580	#####	Euro Currency Futures.....	Private Equity Portfolio.....	BA - 1....	Currency	09/15/2016.	CME.....	KJNXBSWZVIKEX4NFOL81	06/15/2016.	1.1370	1.1108	221,125	.....	.....	.....	....1,899,512	1,899,513	2,219,541	1	125,000
U6	400	...500,000	US CBT 30 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Rate	09/15/2016.	CBT.....	1UAUICTO4EQ4DO6ZH473	06/15/2016.	164.9317	172.3438	262,500	.....	.....	.....	....(3,706,000)	(3,706,000)	306,945	1	1,250
13429999. Total-Short Futures-Hedging Other.....													633,125	0	0	0	(797,350)	(797,350)	3,013,816	XXX	XXX
1389999. Total-Short Futures.....													633,125	0	0	0	(797,350)	(797,350)	3,013,816	XXX	XXX
1409999. Total-Hedging Other.....													4,730,088	0	0	0	(131,268)	(131,268)	..21,681,630	XXX	XXX
1449999. TOTAL.....													4,730,088	0	0	0	(131,268)	(131,268)	..21,681,630	XXX	XXX

																	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Broker Name																	..29,929,916	(24,270,427)	5,659,490
Goldman Sachs																	..29,929,916	(24,270,427)	5,659,490
Total Net Cash Deposits.....																	..29,929,916	(24,270,427)	5,659,490

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

QE07

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	5,659,490	.....	.....5,659,490	4,956,650	(226,563)	4,730,088	21,681,630	21,681,630
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	.....	.....(24,383,889)	0	.....	.....(24,383,889)	0	2,523,613	0
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....	0	(16,838,821)	0	.....	.....(48,267,631)	0	8,075,546	0
Goldman Sachs Group.....	FOR8UP27PHTHYVLBNG30	Y.....	Y.....	.....	.....(403,362)	0	.....	.....(403,362)	0	359,704	0
Morgan Stanley Capital Services.....	I7331LVCZKQKX5T7XV54....	Y.....	Y.....	.....	.....(32,610,449)	0	.....	.....(32,610,449)	0	3,220,694	0
UBS AG.....	BFM8T61CT2L1QCEMIK50.	Y.....	Y.....	.....	.....(20,082,173)	0	.....	.....(20,082,173)	0	1,906,130	0
0299999. Total NAIC 1 Designation.....			0	0	(94,318,694)	0	0	(125,747,504)	0	16,085,688	0
NAIC 2 Designation											
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	.....	.....(0)	0	.....	.....(386,395)	0	44,435	44,435
0399999. Total NAIC 2 Designation.....			0	0	(0)	0	0	(386,395)	0	44,435	44,435
0999999. Gross Totals.....			0	5,659,490	(94,318,694)	5,659,490	4,956,650	(126,360,461)	4,730,088	37,811,753	21,726,065
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				5,659,490	(94,318,694)						

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.....	25,064,000	.....	.....25,064,000	.....	.....V.....
CBT Futures.....	1UAUICTO4EQ4DO6ZH473..	Cash.....	Cash.....	505,629	.....	.....505,629	.....	.....I.....
CME Futures.....	KJNXBSWZVIKEX4NFOL81...	Cash.....	Cash.....	2,746,752	.....	.....2,746,752	.....	.....I.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	52,934,000	.....	.....52,934,000	.....	.....V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBN30...	Cash.....	Cash.....	110,000	.....	.....110,000	.....	.....V.....
ICE Futures.....	549300HWWR1D8OTS2G29...	Cash.....	Cash.....	2,407,109	.....	.....2,407,109	.....	.....I.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	35,104,000	.....	.....35,104,000	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	23,198,000	.....	.....23,198,000	.....	.....V.....
Goldman Sachs Group - CBT.....	1UAUICTO4EQ4DO6ZH473..	Security.....	U S Treasury Inflation Index IX Nt.....	1,430,157	1,071,135	1,132,587	01/15/2028.	I.....
Goldman Sachs Group - CME.....	KJNXBSWZVIKEX4NFOL81...	Security.....	U S Treasury Inflation Index IX Nt.....	7,783,545	5,829,592	6,164,039	01/15/2028.	I.....
Goldman Sachs Group - ICE.....	549300HWWR1D8OTS2G29...	Security.....	U S Treasury Inflation Index IX Nt.....	6,808,438	5,099,273	5,391,820	01/15/2028.	I.....
0199999. Totals.....				158,091,630	12,000,000	154,757,935	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.....	478,319	478,319	07/25/2036...	
05568Q	AB	1	BNC Mortgage Ln Tr RMBS Ser 2007-3 CI A2.....					1FM.....	610,588	613,435	07/25/2037...	
14453F	AB	5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2.....					1FM.....	28,924	28,988	06/25/2036...	
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 CI.....					1FM.....	1,932,686	1,932,686	12/25/2046...	
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....					1FM.....	575,408	575,408	11/25/2036...	
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....					1FM.....	611,357	611,357	09/25/2036...	
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....					1FM.....	811,134	811,134	05/25/2037...	
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									5,048,416	5,051,327	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....									5,048,416	5,051,327	XXX
6299999.	Total - Residential Mortgage-Backed Securities.....									5,048,416	5,051,327	XXX
6599999.	Subtotal - Bonds.....									5,048,416	5,051,327	XXX
Cash Equivalents (Schedule E Part 2 Type)												
000000	00	0	Overnight Repos SEC LENDING ONLY.....						96,927,912	96,927,912	07/01/2016...	
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....									96,927,912	96,927,912	XXX
9999999.	Totals.....									101,976,328	101,979,239	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....(540,997) Book/Adjusted Carrying Value \$.....(550,736)
2. Average balance for the year: Fair Value \$.....155,176,859 Book/Adjusted Carrying Value \$.....155,184,645
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....5,051,327 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.....	.....	.....	.....	.....4,936,330	6,311,919	(948,916)	XXX
Bank of New York Mellon	NEW YORK, NY.....	.....	.....	.....	.....16,026,915	16,077,635	(36,727,711)	XXX
BNP Paribas USA.....	LOS ANGELES, CA.....	.....	.....	.....	.....28,717,255	27,735,878	25,513,477	XXX
Chase - IL.....	SPRINGFIELD, IL.....	.....	.....	.....	.....7,203,106	7,319,410	(3,080,268)	XXX
Chase - OH.....	COLUMBUS, OH.....	.....	.....	.....	.....(312,025,415)	(341,507,595)	(343,016,055)	XXX
Chase - TX.....	SAN ANTONIO, TX.....	.....	.....	.....	.....(2,369,469)	(954,485)	(2,340,385)	XXX
Corestates Bank	PHILADELPHIA, PA.....	.....	.....	.....	.....(164,491)	(167,818)	248,464	XXX
First Star Bank	CINCINNATI, OH.....	.....	.....	.....	.....1,390,828	2,793,848	2,448,357	XXX
First Union	CHARLOTTE, NC.....	.....	.....	.....	.....2,406	10,183	45,862	XXX
Huntington National Bank	COLUMBUS, OH.....	.....	.....	.....	.....(51,749,668)	(55,960,812)	(43,197,154)	XXX
Key Bank.....	CANTON, OH.....	.....	.....	.....	.....541,194	2,761,479	2,761,479	XXX
National Bank of Detroit	DETROIT, MI.....	.....	.....	.....	.....(55,639,279)	(57,324,201)	(56,978,408)	XXX
Nations Bank.....	RALEIGH, NC.....	.....	.....	.....	.....706,282	1,288,167	1,922,013	XXX
NW Bank	COLUMBUS, OH.....	.....	.....	.....	.....1,770	1,771	(8,520,795)	XXX
PNC.....	COLUMBUS, OH.....	.....	.....	.....	.....53,038,467	60,195,860	59,312,669	XXX
Univest.....	PITTSBURG, PA.....	.....	.....	.....	.....573,331	573,429	573,429	XXX
Toronto - Dominio Bank.....	TORONTO, CA.....	.....	.....	.....	.....144,801	124,100	(1,898,023)	XXX
Wells Fargo Bank.....	SOUDERTON, PA.....	.....	.....	.....	.....6,732,272	18,675,027	37,340,448	XXX
0199998. Deposits in.....7 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	0	0	332,542	332,542	(214,383)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(301,600,824)	(311,713,665)	(366,755,898)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(301,600,824)	(311,713,665)	(366,755,898)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(301,600,824)	(311,713,665)	(366,755,898)	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 Direct Losses Incurred But Not Reported
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
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		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
States, Etc.				3	4		6	7	
		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
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
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 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								29
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO					(330)			88
7.	Connecticut.....CT					2			138
8.	Delaware.....DE					(6)			71
9.	District of Columbia.....DC								10
10.	Florida.....FL					122			71
11.	Georgia.....GA								65
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL					9			70
15.	Indiana.....IN					(2)			36
16.	Iowa.....IA					(2,051)			(385)
17.	Kansas.....KS					(1,555)			569
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD					(25)			479
22.	Massachusetts.....MA								17
23.	Michigan.....MI					(9)			37
24.	Minnesota.....MN								
25.	Mississippi.....MS					2			4
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE					(301)			(42)
29.	Nevada.....NV								
30.	New Hampshire.....NH					2			4
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY					31			194
34.	North Carolina.....NC					(45)			670
35.	North Dakota.....ND								
36.	Ohio.....OH					1,222			3,682
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA					1,924			2,653
40.	Rhode Island.....RI								8
41.	South Carolina.....SC					(8)			233
42.	South Dakota.....SD								
43.	Tennessee.....TN								1
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT					2			50
47.	Virginia.....VA					(17)			495
48.	Washington.....WA					(295)			489
49.	West Virginia.....WV					2,815			735
50.	Wisconsin.....WI					(1,335)			(105)
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	152	0	0	10,366

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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
.....10,725	11,188	.....

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: \$.....1,039
- 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: