

NATIONWIDE MUTUAL INSURANCE COMPANY

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	13,084,536,452		13,084,536,452	12,596,064,815
2. Stocks:				
2.1 Preferred stocks.....	178,000		178,000	266,764
2.2 Common stocks.....	8,452,329,526	14,310,429	8,438,019,097	8,605,968,490
3. Mortgage loans on real estate:				
3.1 First liens.....	1,049,425,725		1,049,425,725	787,807,406
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	559,229,594		559,229,594	563,850,510
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	29,499,610		29,499,610	35,017,150
4.3 Properties held for sale (less \$.....0 encumbrances).....	442,539		442,539	41,787,084
5. Cash (\$.....(247,998,057)), cash equivalents (\$.....0) and short-term investments (\$.....466,088,679).....	218,090,622		218,090,622	238,859,967
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	0
8. Other invested assets.....	3,563,721,544	84,586,392	3,479,135,152	3,394,379,858
9. Receivables for securities.....	37,087		37,087	(1)
10. Securities lending reinvested collateral assets.....	75,337,785		75,337,785	102,529,976
11. Aggregate write-ins for invested assets.....	1,454,274,175	0	1,454,274,175	1,381,449,303
12. Subtotals, cash and invested assets (Lines 1 to 11).....	28,487,102,659	98,896,821	28,388,205,838	27,747,981,322
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	118,860,535	137,321	118,723,214	132,509,785
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,228,579,190	48,181,078	2,180,398,112	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).....	3,513,357,589	5,695,466	3,507,662,123	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.....	237,842,506		237,842,506	243,044,563
16.2 Funds held by or deposited with reinsured companies.....	2,402,573		2,402,573	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.....	47,091,689		47,091,689	105,288,593
18.2 Net deferred tax asset.....	2,821,655,932	1,235,028,624	1,586,627,308	1,592,373,894
19. Guaranty funds receivable or on deposit.....	963,741		963,741	576,482
20. Electronic data processing equipment and software.....	487,060,617	383,029,966	104,030,651	122,720,751
21. Furniture and equipment, including health care delivery assets (\$.....0).....	101,781,010	101,781,010	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	-		0	
23. Receivables from parent, subsidiaries and affiliates.....	297,507,771	109,919	297,397,852	261,590,910
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	558,209,428	175,970,483	382,238,945	407,336,886
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	38,902,415,240	2,048,830,688	36,853,584,552	35,923,712,072
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	38,902,415,240	2,048,830,688	36,853,584,552	35,923,712,072

DETAILS OF WRITE-INS

1101. Corporate owned investment value of life insurance.....	1,308,622,466		1,308,622,466	1,256,776,448
1102. Derivative collateral and receivables.....	134,862,684		134,862,684	118,387,516
1103. Other investment receivables.....	10,789,025		10,789,025	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).....	1,454,274,175	0	1,454,274,175	1,381,449,303
2501. Agent benefit investment value of life insurance and annuity contracts.....	162,450,941		162,450,941	156,639,081
2502. Deposit and prepaid assets.....	33,628,376	33,628,376	0	
2503. Equities and deposits in pools and associations.....	120,079,642		120,079,642	132,674,510
2598. Summary of remaining write-ins for Line 25 from overflow page.....	242,050,469	142,342,107	99,708,362	118,023,295
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	558,209,428	175,970,483	382,238,945	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 \$.....3,478,538,833).....	9,760,157,155	9,197,039,382
2. Reinsurance payable on paid losses and loss adjustment expenses.....	924,207,776	860,679,120
3. Loss adjustment expenses.....	1,851,015,878	1,854,981,060
4. Commissions payable, contingent commissions and other similar charges.....	298,354,391	341,293,409
5. Other expenses (excluding taxes, licenses and fees).....	67,800,461	102,543,544
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	62,610,274	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 \$.....1,847,455,103 and including warranty reserves of \$.....10,699,142 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	6,723,087,794	6,297,473,513
10. Advance premium.....	124,291,423	106,447,397
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	12,796,746	12,592,382
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,093,062,681	1,037,919,927
13. Funds held by company under reinsurance treaties.....	747,703	673,728
14. Amounts withheld or retained by company for account of others.....	1,628,283,839	1,619,935,428
15. Remittances and items not allocated.....	124,441,642	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.....	35,372	36,069
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	185,216,924	199,239,774
20. Derivatives.....	81,275,774	75,570,486
21. Payable for securities.....	89,211,532	491,101
22. Payable for securities lending.....	80,093,371	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.....	1,462,897,697	1,471,524,010
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	24,585,411,202	23,607,837,026
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	24,585,411,202	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.....	2,191,492,925	2,191,084,892
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,076,680,425	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).....	12,268,173,350	12,315,875,046
38. Totals (Page 2, Line 28, Col. 3).....	36,853,584,552	35,923,712,072

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	11,947,704	8,692,841
2502. Agent's security fund reserves.....	1,010,293,001	1,025,297,255
2503. Contingent suit liabilities.....	8,243,532	8,387,132
2598. Summary of remaining write-ins for Line 25 from overflow page.....	432,413,460	429,146,782
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,462,897,697	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 \$.... 2,038,795,210).....	2,075,688,246	2,370,251,370	3,047,081,447
1.2 Assumed..... (written \$....13,797,354,033).....	13,245,380,309	12,295,669,698	16,541,399,577
1.3 Ceded..... (written \$....3,466,755,414).....	3,377,224,939	3,293,382,366	4,347,584,513
1.4 Net..... (written \$....12,369,393,829).....	11,943,843,616	11,372,538,703	15,240,896,511
DEDUCTIONS:			
2. Losses incurred (current accident year \$....7,466,916,429):			
2.1 Direct.....	1,081,342,243	1,125,510,484	1,558,923,364
2.2 Assumed.....	8,690,062,396	7,685,663,950	10,455,245,552
2.3 Ceded.....	2,080,997,733	1,935,026,509	2,639,034,870
2.4 Net.....	7,690,406,906	6,876,147,925	9,375,134,046
3. Loss adjustment expenses incurred.....	1,100,709,803	1,078,202,247	1,454,350,435
4. Other underwriting expenses incurred.....	3,939,619,874	3,848,199,108	5,137,713,073
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	12,730,736,583	11,802,549,280	15,967,197,554
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(786,892,967)	(430,010,577)	(726,301,043)
INVESTMENT INCOME			
9. Net investment income earned.....	424,171,513	644,079,259	800,600,745
10. Net realized capital gains (losses) less capital gains tax of \$....23,350,359.....	(24,188,741)	(82,597,560)	(132,065,590)
11. Net investment gain (loss) (Lines 9 + 10).....	399,982,772	561,481,699	668,535,155
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....637,276 amount charged off \$.....51,913,574).....	(51,276,298)	(45,506,177)	(60,701,402)
13. Finance and service charges not included in premiums.....	91,831,559	95,920,546	126,451,001
14. Aggregate write-ins for miscellaneous income.....	48,268,436	8,078,601	35,831,195
15. Total other income (Lines 12 through 14).....	88,823,697	58,492,970	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).....	(298,086,498)	189,964,092	43,814,906
17. Dividends to policyholders.....	8,472,448	10,882,944	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).....	(306,558,946)	179,081,148	30,523,031
19. Federal and foreign income taxes incurred.....	(37,654,846)	(106,901,726)	(153,604,469)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(268,904,100)	285,982,874	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).....	(268,904,100)	285,982,874	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 \$....10,398,546.....	370,504,952	(72,897,115)	(38,169,203)
25. Change in net unrealized foreign exchange capital gain (loss).....	8,327,695	(7,857,277)	(5,992,807)
26. Change in net deferred income tax.....	177,645,560	(13,153,253)	28,108,517
27. Change in nonadmitted assets.....	(260,046,139)	(212,554,679)	(83,344,464)
28. Change in provision for reinsurance.....	0		3,526,097
29. Change in surplus notes.....	408,033	408,033	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.....	(75,637,697)	32,518,237	89,104,752
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(47,701,696)	12,446,821	177,886,025
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,268,173,350	12,150,435,842	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.....	143,601	2,595,623	6,109,678
1402. Other miscellaneous income/(expense).....	48,124,835	5,482,978	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).....	48,268,436	8,078,601	35,831,195
3701. Change in surplus - pension and postretirement benefits net of tax.....	(80,389,455)	32,238,770	30,092,639
3702. Change in surplus - agent security compensation plan.....			63,438,190
3703. Change in surplus - miscellaneous.....	4,751,758	279,467	(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).....	(75,637,697)	32,518,237	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.....	12,058,496,496	11,514,342,136	15,342,533,231
2. Net investment income.....	437,305,820	725,318,730	986,399,154
3. Miscellaneous income.....	84,900,585	96,211,127	128,092,150
4. Total (Lines 1 through 3).....	12,580,702,901	12,335,871,993	16,457,024,535
5. Benefit and loss related payments.....	7,058,558,420	6,342,558,696	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.....	5,173,569,894	4,967,411,788	6,551,223,518
8. Dividends paid to policyholders.....	8,268,084	8,177,142	11,187,059
9. Federal and foreign income taxes paid (recovered) net of \$....(109,478) tax on capital gains (losses).....	(72,501,390)	(55,755,174)	(53,282,248)
10. Total (Lines 5 through 9).....	12,167,895,008	11,262,392,451	15,048,274,811
11. Net cash from operations (Line 4 minus Line 10).....	412,807,893	1,073,479,542	1,408,749,724
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,891,001,052	1,518,626,861	1,710,634,934
12.2 Stocks.....	532,729,621	99,938,299	96,838,811
12.3 Mortgage loans.....	56,615,616	90,867,161	137,455,509
12.4 Real estate.....	55,208,087	6,609,259	6,609,259
12.5 Other invested assets.....	368,174,149	424,094,291	618,233,172
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	215,054	505,541	616,872
12.7 Miscellaneous proceeds.....	141,588,401	186,681,372	87,907,635
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,045,531,980	2,327,322,784	2,658,296,192
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,231,533,478	2,290,937,163	2,910,058,992
13.2 Stocks.....	27,514,967	262,899,134	235,394,590
13.3 Mortgage loans.....	309,150,730	188,224,334	265,477,139
13.4 Real estate.....	25,119,706	14,402,755	19,245,944
13.5 Other invested assets.....	555,741,162	448,632,265	698,043,968
13.6 Miscellaneous applications.....	20,978,855	136,606,177	48,634,620
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,170,038,898	3,341,701,828	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).....	(124,506,918)	(1,014,379,044)	(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).....	(309,070,320)	(48,366,577)	(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).....	(309,070,320)	(48,366,577)	(45,488,730)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(20,769,345)	10,733,921	(155,298,066)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	238,859,967	394,158,033	394,158,033
19.2 End of period (Line 18 plus Line 19.1).....	218,090,622	404,891,954	238,859,967

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

20.0001	Exchange of bond investment to bond investment.....	282,584,782		368,432,517
20.0002	Exchange of bond investment to equity investment.....	1,252,384		11,358,570
20.0003	Exchange of equity investment to equity investment.....			64,807,930
20.0004	Capitalized interest on bonds.....	446,846		304,096
20.0005	Capitalized interest on mortgage loans.....	6,784,678		6,522,144
20.0006	Intercompany transfer of securities.....	110,598,368		32,887,820
20.0007	Tax Credit Commitments Liabilities.....	17,608,623		17,822,344
20.0008	Change in accounts receivables for unsettled trades.....			5,227,901
20.0009	Deferred gains.....	12,612,777		964,579
20.0010	Coli/boli.....	51,846,018		

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 \$(144.4) million and \$(70.5) million as of September 30, 2016 and December 31, 2015, respectively, and also reduced the admitted deferred tax assets (DTA) by \$(21.7) million and \$(10.6) million as of September 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 September 30, 2016 and December 31, 2015, and also allowed the Company to admit additional DTA of \$9.2 million as of September 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
Net Income			
(1) Nationwide Mutual Insurance Company state basis (Page 4, Line 20, Columns 1&3)	OH	\$ (268,904,099)	\$ 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>\$ (268,904,099)</u>	<u>\$ 184,127,500</u>
Surplus			
(5) Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1&2)	OH	\$ 12,268,173,350	\$ 12,315,875,046
(6) State prescribed practices that increase/(decrease) NAIC SAP			
Subsidiary valuation - Eagle	OH	(144,373,954)	(70,528,364)
Subsidiary valuation - Eagle impact on deferred tax asset admittance	OH	(21,656,093)	(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>\$ 12,363,669,360</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

On September 28, 2016, Nationwide Life Insurance Company (NLIC) announced that it had entered into a definitive agreement to purchase Jefferson National Financial Corp (Jefferson National). The Company has an indirect partial ownership of NLIC through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Under terms of the agreement, NLIC will purchase all of the stock of Jefferson National, which will become a wholly owned subsidiary of NLIC. Subject to customary closing conditions, including, among others, approvals from the appropriate state and federal regulatory bodies, the transaction is expected to close in early 2017. Jefferson National, based in Louisville, Kentucky, is a distributor of tax-advantaged investing solutions for registered investment advisors, fee-based advisors and the clients they serve.

No other 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.

NOTES TO THE FINANCIAL STATEMENTS

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. Not applicable.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (4,237,654)
	2. 12 Months or Longer	\$ (21,917,053)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 88,411,901
	2. 12 Months or Longer	\$ 483,858,244

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 \$75,337,260 as of September 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 through 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

On September 29, 2016, the Company received an ordinary dividend of \$15.0 million from Titan Indemnity Company. The dividend included securities of \$11.6 million and cash of \$3.4 million.

On September 29, 2016, the Company received an ordinary dividend of \$8.0 million from Crestbrook Insurance Company. The dividend included securities of \$6.1 million and cash of \$1.9 million.

On October 27, 2016, the Company received an extraordinary dividend of \$288.0 million in the form of cash from NICOFL. The dividend was recorded subsequent to September 30, 2016.

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. On August 23, 2016, the Company announced an amendment to the Nationwide Retirement Plan (NRP), effective January 1, 2017. For participants under the age of 55, the amendment will freeze future accruals under the current final average pay formula as of December 31, 2016, and such participants will thereafter accrue NRP benefits under the cash balance formula. As a result of the amendment, the Company remeasured plan assets and the projected benefit obligation (PBO) as of August 31, 2016, which includes updated assumptions for discount rates and actual asset experience. The plan amendment and remeasurement resulted in an increase in the underfunded status of \$115.0 million, with the corresponding adjustment recorded in surplus.

NOTES TO THE FINANCIAL STATEMENTS

No other significant changes from prior year end.

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Service cost	\$ 113,091,832	\$ 163,218,202	\$ 488,303	\$ 755,149
b. Interest cost	167,233,536	214,798,302	8,431,136	11,936,398
c. Expected return on plan assets	(212,881,605)	(290,300,475)	(7,903,214)	(11,409,221)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	20,732,114	25,467,009	-	1,217,469
f. Prior service cost or credit	(15,617,292)	(16,457,323)	4,373,721	5,093,375
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 72,558,585	\$ 96,725,715	\$ 5,389,946	\$ 7,593,170

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

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

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

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

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

No significant changes from prior year end.

Note 14 – Contingencies

No significant changes from prior year end.

Note 15 – Leases

A. Lessee Leasing Arrangements

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

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

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

B. Lessor Leasing Arrangements

Not applicable.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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.

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 September 30, 2016:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Political subdivisions	\$ -	\$ 5,580,421	\$ -	\$ 5,580,421
Industrial and miscellaneous	-	380,915,124	16,761,859	397,676,983
Total Bonds	\$ -	\$ 386,495,545	\$ 16,761,859	\$ 403,257,404
Securities lending collateral assets	-	4,563,910	-	4,563,910
Preferred stocks	-	178,000	-	178,000
Common stocks	3,986,047	25,145,063	762,500	29,893,610
Total Assets at Fair Value	\$ 3,986,047	\$ 416,382,518	\$ 17,524,359	\$ 437,892,924
Liabilities at Fair Value				
Derivative liabilities	\$ -	\$ 81,275,774	\$ -	\$ 81,275,774
Total Liabilities at Fair Value	\$ -	\$ 81,275,774	\$ -	\$ 81,275,774

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

	Beginning Balance at 6/30/2016	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 9/30/2016
Assets at Fair Value										
Industrial and miscellaneous	\$53,564,199	\$285,522	\$-	\$(2,500,000)	\$2,917,011	\$6,835	\$-	\$(37,511,614)	\$(94)	\$16,761,859
Total Bonds	\$53,564,199	\$285,522	\$-	\$(2,500,000)	\$2,917,011	\$6,835	\$-	\$(37,511,614)	\$(94)	\$16,761,859
Common stocks	\$750,000	\$-	\$-	\$-	\$12,500	\$-	\$-	\$-	\$-	\$762,500
Total Assets at Fair Value	\$54,314,199	\$285,522	\$-	\$(2,500,000)	\$2,929,511	\$6,835	\$-	\$(37,511,614)	\$(94)	\$17,524,359

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 September 30, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$13,455,709,126	\$12,681,279,048	\$1,406,332,343	\$11,697,848,614	\$351,528,169	\$-
Stocks	8,408,082,681	8,408,125,487	-	(42,806)	8,408,125,487	-
Mortgage loans, net of allowance	1,068,461,214	1,049,425,725	-	-	1,068,461,214	-
Short-term investments	466,088,679	466,088,679	78,205,921	387,882,758	-	-
Securities lending collateral assets	70,773,350	70,773,875	70,519,594	253,756	-	-
Total Assets	\$23,469,115,050	\$22,675,692,814	\$1,555,057,858	\$12,085,942,322	\$9,828,114,870	\$-
Liabilities						
Derivative liabilities	\$27,093,587	\$-	\$-	\$27,093,587	\$-	\$-
Total Liabilities	\$27,093,587	\$-	\$-	\$27,093,587	\$-	\$-

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

As of July 1, 2016, the Company renewed its Property per Risk program on an enterprise-wide basis covering risk underwritten by the Company. The structure remains unchanged at \$115 million excess of \$10 million.

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 September 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 November 8, 2016 for the statutory statement issued on November 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 November 8, 2016 for the statutory statement issued on November 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant changes from prior year end.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

As of December 31, 2015, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$11.05 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$3.49 billion for the nine months ended September 30, 2016. As of September 30, 2016, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$7.63 billion. There has been unfavorable prior-year development of \$60.6 million during the nine months ended September 30, 2016, primarily driven by higher than expected claim emergence levels in the standard auto, standard commercial, and excess and surplus lines.

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 [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

- 4.1

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

Yes [☐] No [☒]
- 4.2

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

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

5.

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

Yes [☐] No [☒] N/A [☐]
- 6.1

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

12/31/2011
- 6.2

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

12/31/2011
- 6.3

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

04/07/2013
- 6.4

By what department or departments?
OH
- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

- 8.3

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

Yes [☒] No [☐]
- 8.4

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

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

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

NATIONWIDE MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 1,190,102,799

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	8,422,435,916
0	0
0	23,200,000
1,868,788,063	1,874,946,352
\$ 9,925,563,906	\$ 10,320,582,268
\$ 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: \$ 75,337,259

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 75,337,784

16.3 Total payable for securities lending reported on the liability page: \$ 80,093,371

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:

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?

If yes, attach an explanation.

Yes [] No [X] N/A []

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?

If yes, attach an explanation.

Yes [] No [X]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [X] No []

4.2

If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Non-renewable for stated reasons only	10.250	4.920	142,985	6,200	0	149,185	(5,288)	(400)	0	(5,688)
Total	XXX	XXX	142,985	6,200	0	149,185	(5,288)	(400)	0	(5,688)

5.1

Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

67.263%

0.000%

31.370%

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.....	9,252,817	9,194,147	4,226,031	3,429,083	12,314,255	10,669,397
2.	Alaska.....	AK.....L.....	241,185	148,319	354,086	87,094	32,402	150,255
3.	Arizona.....	AZ.....L.....	18,855,608	12,594,312	10,100,281	4,470,854	13,215,761	11,818,888
4.	Arkansas.....	AR.....L.....	24,253,914	28,384,190	14,453,601	15,762,343	10,402,030	13,662,071
5.	California.....	CA.....L.....	148,824,486	144,556,919	79,502,595	98,112,978	176,982,208	179,494,452
6.	Colorado.....	CO.....L.....	19,538,790	13,589,500	11,322,338	10,714,721	20,291,170	20,292,054
7.	Connecticut.....	CT.....L.....	46,072,744	52,353,010	30,746,063	38,918,313	53,251,967	57,828,457
8.	Delaware.....	DE.....L.....	53,478,800	62,782,661	35,219,845	39,727,533	52,245,432	59,757,722
9.	District of Columbia.....	DC.....L.....	5,123,798	5,378,855	3,143,792	2,333,522	3,439,545	4,425,685
10.	Florida.....	FL.....L.....	14,996,483	18,760,600	8,317,488	9,077,494	46,427,914	50,659,453
11.	Georgia.....	GA.....L.....	86,185,650	75,686,442	72,882,466	39,548,380	69,728,499	46,430,010
12.	Hawaii.....	HI.....L.....	400,948	333,734	44,582	38,583	99,296	77,084
13.	Idaho.....	ID.....L.....	4,679,597	4,532,061	2,179,726	4,076,314	3,666,699	3,605,386
14.	Illinois.....	IL.....L.....	9,783,008	13,283,017	5,184,033	8,095,291	14,373,565	17,956,019
15.	Indiana.....	IN.....L.....	32,094,120	34,775,854	16,299,174	13,938,688	26,783,813	22,853,312
16.	Iowa.....	IA.....L.....	24,594,790	25,591,890	11,346,817	16,133,906	41,962,758	44,413,102
17.	Kansas.....	KS.....L.....	14,884,260	19,317,532	9,466,867	9,627,706	21,217,011	25,158,870
18.	Kentucky.....	KY.....L.....	32,818,642	19,342,768	19,872,252	11,537,404	17,378,847	11,974,813
19.	Louisiana.....	LA.....L.....	2,010,328	2,670,665	906,083	79,043	2,325,982	902,094
20.	Maine.....	ME.....L.....	2,139,578	1,667,555	390,322	995,221	276,285	1,501,879
21.	Maryland.....	MD.....L.....	112,195,471	126,172,164	55,154,153	61,747,585	106,714,795	102,914,307
22.	Massachusetts.....	MA.....L.....	9,622,225	10,262,111	5,728,580	11,027,321	6,126,766	8,199,889
23.	Michigan.....	MI.....L.....	4,169,946	3,925,202	1,669,342	3,521,462	14,983,222	15,914,571
24.	Minnesota.....	MN.....L.....	7,069,693	6,695,838	2,811,108	4,819,608	15,850,774	13,544,466
25.	Mississippi.....	MS.....L.....	24,628,678	26,101,811	13,995,319	12,385,907	12,517,059	12,550,671
26.	Missouri.....	MO.....L.....	18,009,896	23,230,199	8,899,154	11,324,105	19,683,845	23,282,219
27.	Montana.....	MT.....L.....	2,390,853	2,278,620	1,153,005	2,510,781	1,493,550	2,413,616
28.	Nebraska.....	NE.....L.....	23,806,953	24,724,022	11,110,192	10,953,182	29,198,929	27,158,952
29.	Nevada.....	NV.....L.....	8,880,435	9,496,086	4,958,086	4,416,704	12,643,195	14,535,946
30.	New Hampshire.....	NH.....L.....	8,200,210	8,065,640	3,725,825	3,376,683	4,493,515	4,496,406
31.	New Jersey.....	NJ.....L.....	7,886,060	5,747,523	10,257,423	6,801,545	73,903,656	71,757,152
32.	New Mexico.....	NM.....L.....	3,022,246	3,007,344	1,563,676	1,339,550	5,736,574	4,929,577
33.	New York.....	NY.....L.....	85,181,565	92,929,447	45,367,532	50,647,792	99,590,554	97,909,051
34.	North Carolina.....	NC.....L.....	309,785,925	333,651,496	155,251,727	165,501,648	114,329,292	136,409,016
35.	North Dakota.....	ND.....L.....	3,739,729	3,735,198	1,307,338	1,393,900	2,738,278	2,316,834
36.	Ohio.....	OH.....L.....	195,779,557	214,769,431	94,591,277	104,954,685	97,591,988	98,008,566
37.	Oklahoma.....	OK.....L.....	1,985,912	1,956,613	1,532,145	1,563,842	1,693,922	1,211,588
38.	Oregon.....	OR.....L.....	9,057,321	8,045,235	5,536,514	4,148,828	5,424,968	5,745,967
39.	Pennsylvania.....	PA.....L.....	229,125,806	263,646,476	150,082,420	163,785,490	543,018,015	600,052,952
40.	Rhode Island.....	RI.....L.....	32,089,034	34,028,743	21,550,189	22,976,784	23,311,381	24,655,074
41.	South Carolina.....	SC.....L.....	15,602,645	19,541,683	12,610,766	16,701,259	24,276,732	30,314,390
42.	South Dakota.....	SD.....L.....	5,434,108	5,651,053	1,988,987	3,279,887	9,546,277	9,456,128
43.	Tennessee.....	TN.....L.....	39,733,341	41,914,207	18,383,784	20,144,684	26,813,173	27,930,667
44.	Texas.....	TX.....L.....	27,215,992	67,827,580	55,858,370	50,555,341	38,799,023	24,920,278
45.	Utah.....	UT.....L.....	4,964,831	4,868,494	3,500,550	3,078,005	5,248,514	6,129,539
46.	Vermont.....	VT.....L.....	10,062,485	9,886,874	4,461,509	4,791,840	4,597,338	4,821,739
47.	Virginia.....	VA.....L.....	171,778,820	185,969,732	87,522,561	100,289,695	121,933,394	133,099,966
48.	Washington.....	WA.....L.....	10,068,581	9,820,947	5,377,929	4,709,172	11,083,087	9,207,750
49.	West Virginia.....	WV.....L.....	84,232,371	94,263,660	41,218,309	46,357,460	38,396,236	40,944,017
50.	Wisconsin.....	WI.....L.....	12,085,998	8,003,624	6,453,294	5,923,746	25,936,673	27,928,660
51.	Wyoming.....	WY.....L.....	10,758,977	10,631,884	5,923,794	5,411,382	6,087,277	6,977,174
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	2,038,795,210	2,205,792,968	1,175,503,300	1,237,144,344	2,090,177,438	2,173,368,128

DETAILS OF WRITE-INS

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

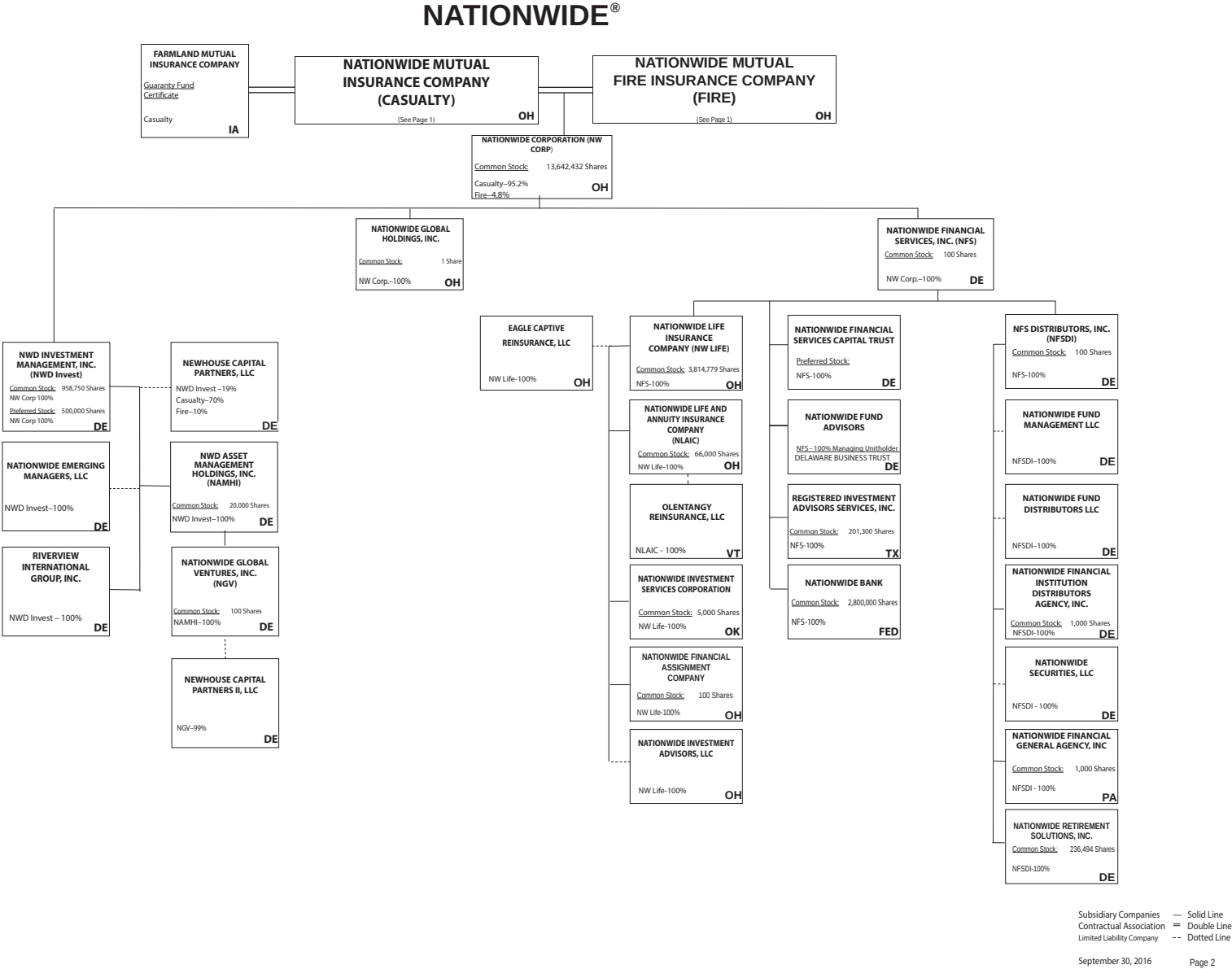
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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

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



(Casualty/Fire subsidiaries)

Q11.1



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange
4664	PURE	13204	FL	26-3109178	PURE Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0140.....	Nationwide.....		31-1486309..	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..	5042171.....		0.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	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..	5042612.....		0.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, 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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	31-1580283..	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.....	.....
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.....	.....
.....	0.....	.....	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.....	.....
.....	0.....	.....	n/a.....	n/a.....	.....	0.....	Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	.....	31-1579973..	2998688.....	.....	0.....	COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	30.757	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	29262...	74-1061659..	4288057.....	.....	0.....	Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	2.....
.....	0.....	.....	45-4901238..	n/a.....	.....	0.....	Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	.....	04-3750770..	4595951.....	.....	0.....	Continental/North Shore I, L.P.....	OH.....	NIA.....	Continental/NRI North Shore Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	20-0366090..	3327212.....	.....	0.....	Continental/North Shore II, L.P.....	DE.....	NIA.....	Continental/NRI North Shore Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	20-0142724..	4588177.....	.....	0.....	Continental/NRI North Shore Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.500	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....	18961...	68-0068866..	4288178.....	.....	0.....	Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	31-1486309..	4590255.....	.....	0.....	Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	42587...	42-1207150..	4287162.....	.....	0.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
.....	0.....	.....	46-4104813..	n/a.....	.....	0.....	Discover Affordable Housing Investment Fund I LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	.....	33-0096671..	4287694.....	.....	0.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	15821...	47-4523959..	4890825.....	.....	0.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	20-1945276..	4590590.....	.....	0.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	24.910	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....	.....	20-1945276..	4590590.....	.....	0.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	76.090	Nationwide Mutual Insurance Company.....	1.....
.....	0.....	.....	30-0951639..	n/a.....	.....	0.....	ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	13838...	42-0618271..	4569372.....	.....	0.....	Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....	.....	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	22209...	75-6013587..	4287676.....	.....	0.....	Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
.....	0.....	.....	46-4736379..	n/a.....	.....	0.....	GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	other non-Nationwide.....	2.....
0140.....	Nationwide.....	.....	20-4939866..	4590808.....	.....	0.....	Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	20-4939866..	4590826.....	.....	0.....	Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	20-4939866..	5036200.....	.....	0.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, 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.....	.....
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.....

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....		20-8670712..	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.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	20-0382144..	4596707.....	.....	0.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-0745944..	4596211.....	.....	0.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-0745965..	4596239.....	.....	0.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-1128408..	4596332.....	.....	0.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-1128472..	4596350.....	.....	0.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-1918935..	3318117.....	.....	0.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-2303694..	4596369.....	.....	0.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-2303602..	4596378.....	.....	0.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-2450960..	4596387.....	.....	0.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-2451052..	4596396.....	.....	0.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	20-2774223..	4596408.....	.....	0.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	21-1288836..	4596426.....	.....	0.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	26-3427373..	4596435.....	.....	0.....	Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	26-3427435..	4596444.....	.....	0.....	Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	26-3427479..	4596499.....	.....	0.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	26-3427525..	4596510.....	.....	0.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....	.....	26-4737055..	4596529.....	.....	0.....	Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	26-4737157..	4596547.....	.....	0.....	Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	27-1362364..	4596622.....	.....	0.....	Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	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.....
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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....		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 Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		31-1486309..	4595027.....		0.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		31-1486309..	4590246.....		0.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		31-1486309..	4590282.....		0.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		20-4939866..	4590460.....		0.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....		26-0212217..	4590394.....		0.....	NRI Equity Tampa, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		31-1486309..	4590376.....		0.....	NRI Maxtown, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		30-4939866..	4590406.....		0.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		31-1486309..	4596912.....		0.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		31-1486309..	4590349.....		0.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		26-4083354..	4869456.....		0.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		45-3123274..	4595438.....		0.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		90-0729552..	4596695.....		0.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....		90-0729552..	4596695.....		0.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....		27-4700627..	4596716.....		0.....	NTCP 2011-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....		46-0741029..	4464703.....		0.....	NTCP 2012-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....		46-3309896..	4586164.....		0.....	NTCP 2013-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....		46-4111078..	4596743.....		0.....	NTCP 2014-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	1.....
0140.....	Nationwide.....		47-1404116..	4802734.....		0.....	NTCP 2014-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		47-1413242..	4809948.....		0.....	NTCP 2014-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		47-3909345..	4869483.....		0.....	NTCP 2015-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		47-4148470..	4890807.....		0.....	NTCP 2015-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		81-3836925..			0.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		81-0936428..	4966663.....		0.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....		26-1903919..	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.....	.....

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	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-Belleview, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	46-3707480..	4593612.....	.....	0.....	NW-Brooklyn, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	46-3968244..	4591757.....	.....	0.....	NW-Camelback, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	45-2724980..	4591690.....	.....	0.....	NW-Cameron, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
0140.....	Nationwide.....	.....	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.....	.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	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.....	.....
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.....

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	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.....	.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	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.....	.....

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	12,050,018	20,064,926	166.514	162.927
2. Allied lines.....	72,284,915	70,622,340	97.700	24.316
3. Farmowners multiple peril.....	4,148,941	(478,824)	(11.541)	52.690
4. Homeowners multiple peril.....	110,378,118	43,349,827	39.274	43.811
5. Commercial multiple peril.....	233,421,071	50,503,276	21.636	36.127
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	54,648,951	20,863,439	38.177	32.296
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		(3,779)	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	1,682,573	(6,993)	(0.416)	0.066
13. Group accident and health.....	3,090,359	2,635,464	85.280	51.531
14. Credit accident and health.....			0.000	
15. Other accident and health.....	98,745	68,633	69.506	(138.538)
16. Workers' compensation.....	47,929,970	11,994,678	25.025	37.534
17.1 Other liability-occurrence.....	136,709,500	45,571,272	33.334	36.547
17.2 Other liability-claims made.....	2,290,937	57,925	2.528	7.483
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	6,490,300	2,166,856	33.386	59.423
18.2 Products liability-claims made.....		(238)	0.000	
19.1, 19.2 Private passenger auto liability.....	693,304,714	409,455,156	59.058	55.000
19.3, 19.4 Commercial auto liability.....	131,778,803	83,574,608	63.420	53.797
21. Auto physical damage.....	535,793,809	316,951,424	59.155	50.232
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	953,788	59,786	6.268	0.003
24. Surety.....	19,673,011	1,823,700	9.270	7.014
26. Burglary and theft.....	2,083,496	68,408	3.283	9.493
27. Boiler and machinery.....	6,876,227	2,000,358	29.091	24.221
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
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	0.000	
35. Totals.....	2,075,688,246	1,081,342,243	52.096	47.485

DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	3,885,099	11,722,461	11,942,241
2. Allied lines.....	6,871,080	52,944,874	77,906,363
3. Farmowners multiple peril.....	1,110,898	4,434,368	4,112,381
4. Homeowners multiple peril.....	36,772,727	102,664,071	123,274,057
5. Commercial multiple peril.....	73,762,806	229,085,220	241,593,041
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	17,899,808	56,044,262	52,261,813
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....	604,143	1,647,583	1,683,004
13. Group accident and health.....	1,163,504	3,135,740	6,933,969
14. Credit accident and health.....			
15. Other accident and health.....	307,472	95,406	31,758
16. Workers' compensation.....	13,586,057	45,528,992	54,308,300
17.1 Other liability-occurrence.....	48,266,465	141,709,037	140,223,876
17.2 Other liability-claims made.....	719,973	2,505,938	2,312,081
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	2,159,370	6,416,743	7,053,404
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	230,697,107	688,107,586	744,534,226
19.3 19.4 Commercial auto liability.....	40,362,834	129,735,491	143,132,017
21. Auto physical damage.....	177,730,691	531,957,341	568,822,519
22. Aircraft (all perils).....			
23. Fidelity.....	364,010	1,063,615	948,064
24. Surety.....	6,605,174	21,239,399	15,836,666
26. Burglary and theft.....	665,626	1,903,904	2,207,289
27. Boiler and machinery.....	2,325,747	6,853,178	6,675,899
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.....	665,860,590	2,038,795,210	2,205,792,968

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	1,041,764	10,910	1,052,674	2,062,810	32,746	857,407	2,952,963	457,241	(433,400)	23,841	
2. 2014.....	1,460,785	941,851	2,402,636	698,961	33,167	732,128	1,095,253	81,127	565,100	1,741,480	333,429	(262,457)	70,972	
3. Subtotals 2014 + Prior.....	4,108,118	2,276,314	6,384,432	1,740,725	44,077	1,784,802	3,158,063	113,873	1,422,507	4,694,443	790,670	(695,857)	94,813	
4. 2015.....	2,349,510	2,318,079	4,667,589	1,620,932	230,862	1,851,794	1,577,293	130,867	1,224,229	2,932,389	848,715	(732,121)	116,594	
5. Subtotals 2015 + Prior.....	6,457,628	4,594,393	11,052,021	3,361,657	274,939	3,636,596	4,735,356	244,740	2,646,736	7,626,832	1,639,385	(1,427,978)	211,407	
6. 2016.....	XXX	XXX	XXX	XXX	4,595,368	4,595,368	XXX	(2,957,502)	6,941,844	3,984,342	XXX	XXX	XXX	
7. Totals.....	6,457,628	4,594,393	11,052,021	3,361,657	4,870,307	8,231,964	4,735,356	(2,712,762)	9,588,580	11,611,174	1,639,385	(1,427,978)	211,407	
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. ....25.387 %	2. ....(31.081)%	3. ....1.913 %
												Col. 13, Line 7 Line 8		
												4. ....1.717 %		

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer 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.....	76,005,665	4,235,360	71,770,305	86,189,768
2505. Other assets nonadmitted.....	137,405,300	137,405,300	0	
2506. Recoupment receivables.....	21,956,513		21,956,513	23,999,121
2507. Third party administrator receivable.....	3,842,613		3,842,613	4,638,750
2508. Deductible receivables.....	2,840,378	701,447	2,138,931	3,195,656
2597. Summary of remaining write-ins for Line 25.....	242,050,469	142,342,107	99,708,362	118,023,295

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	1,291,025	1,906,183
2505. Miscellaneous liabilities.....	119,208,737	130,758,267
2506. Pooling expenses payable.....	223,040,088	226,692,446
2507. Reserve for state escheat payments.....	63,855,983	57,062,617
2508. State surcharge/recoupment payable.....	15,117,627	12,727,269
2509. Accrued interest payable on surplus notes.....	9,900,000	
2597. Summary of remaining write-ins for Line 25.....	432,413,460	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.....	25,119,706	19,245,944
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	8,170,915	(500,931)
5. Deduct amounts received on disposals.....	55,208,087	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.....	29,565,537	37,116,798
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	589,171,742	640,654,745
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	589,171,742	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.....	275,362,127	242,801,165
2.2 Additional investment made after acquisition.....	33,788,603	20,776,965
3. Capitalized deferred interest and other.....	6,784,678	6,522,144
4. Accrual of discount.....	823,980	2,919,026
5. Unrealized valuation increase (decrease).....	(237,879)	(345,048)
6. Total gain (loss) on disposals.....	2,184,319	1,050,000
7. Deduct amounts received on disposals.....	56,615,616	137,455,509
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	44,845	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).....	1,053,246,885	791,201,518
12. Total valuation allowance.....	(3,821,164)	(3,394,116)
13. Subtotal (Line 11 plus Line 12).....	1,049,425,721	787,807,402
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,049,425,721	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.....	115,720,409	358,855,826
2.2 Additional investment made after acquisition.....	422,412,130	357,010,486
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(16,215,215)	(175,317,791)
6. Total gain (loss) on disposals.....	(35,624,949)	(30,349,541)
7. Deduct amounts received on disposals.....	368,174,150	623,461,072
8. Deduct amortization of premium and depreciation.....	36,118,002	68,728,749
9. Total foreign exchange change in book/adjusted carrying value.....	7,993,542	(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).....	3,563,721,546	3,473,727,781
12. Deduct total nonadmitted amounts.....	84,586,395	79,347,921
13. Statement value at end of current period (Line 11 minus Line 12).....	3,479,135,151	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.....	2,653,930,825	3,639,506,950
3. Accrual of discount.....	22,965,213	32,472,654
4. Unrealized valuation increase (decrease).....	413,176,993	19,539,911
5. Total gain (loss) on disposals.....	16,183,706	(10,129,637)
6. Deduct consideration for bonds and stocks disposed of.....	2,720,180,616	2,269,299,776
7. Deduct amortization of premium.....	36,836,673	48,205,064
8. Total foreign exchange change in book/adjusted carrying value.....	333,941	(1,279,877)
9. Deduct current year's other-than-temporary impairment recognized.....	18,743,612	40,270,801
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	21,537,043,979	21,206,214,202
11. Deduct total nonadmitted amounts.....	14,310,429	3,914,134
12. Statement value at end of current period (Line 10 minus Line 11).....	21,522,733,550	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).....	8,286,840,416	1,384,614,126	973,099,506	(142,878,811)	8,325,854,410	8,286,840,416	8,555,476,225	8,486,905,950
2. NAIC 2 (a).....	2,867,692,818	380,479,543	65,395,381	22,954,251	2,691,893,830	2,867,692,818	3,205,731,231	2,719,212,581
3. NAIC 3 (a).....	740,417,426	71,185,173	97,279,522	32,299,900	766,743,131	740,417,426	746,622,977	705,852,297
4. NAIC 4 (a).....	509,596,096	12,277,417	74,805,026	31,960,265	534,591,412	509,596,096	479,028,752	515,145,534
5. NAIC 5 (a).....	134,119,865	574,648	55,106,618	8,032,072	145,158,257	134,119,865	87,619,967	157,900,639
6. NAIC 6 (a).....	15,136,523	259,689	2,128,570	438,925	12,282,417	15,136,523	13,706,567	12,567,590
7. Total Bonds.....	12,553,803,144	1,849,390,596	1,267,814,623	(47,193,398)	12,476,523,457	12,553,803,144	13,088,185,719	12,597,584,591
PREFERRED STOCK								
8. NAIC 1.....							.0	
9. NAIC 2.....	178,000				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	178,000	266,764
15. Total Bonds and Preferred Stock.....	12,553,981,144	1,849,390,596	1,267,814,623	(47,193,398)	12,476,701,457	12,553,981,144	13,088,363,719	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.....	466,088,679	XXX.....	466,088,679	21,744	

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.....	19,349,878,545	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.....	19,387,914,973	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).....	466,088,679	504,125,107
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	466,088,679	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).....	(75,570,487)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	(5,705,288)
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).....	(81,275,774)
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	(81,275,774)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	29,929,917
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(24,498,320)
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.....	(135,433)
3.14	Section 1, Column 18, prior year.....	4,888,793
		(5,024,226)
		(5,024,226)
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.....	(135,433)
3.24	Section 1, Column 19, prior year.....	4,888,793
		(5,024,226)
		(5,024,226)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	38,308,291
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	38,308,291
		38,308,291
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).....	5,431,597
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	5,431,597

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
25152CC@3.	Replication of an index.....	Index.....	50,000,000	59,717,897	71,029,665	06/06/2016	12/30/2016	Deutsche Bank NW Select Macro.....	(175,000)	(175,000)	912810 FS 2	U S Treasury 01/15/2026 TIPS.....	1.....	59,892,897	71,204,665
.....	Replication of an exchange traded fund	Common Sto	55,550	118,509,178	124,516,266	09/15/2016	12/15/2016	S&P 500 MINI Futures Contract.....	.....	.....661,045	31417G ZX 7	FNMA Pool #AB9757.....	1.....	118,509,178	123,855,221
.....	Replication of an exchange traded fund	Common Sto	32,550	71,119,188	73,633,951	09/15/2016	12/15/2016	S&P 500 MINI Futures Contract.....	.....	.....387,345	3138WE NA 3	FNMA Pool #AS4884.....	1.....	71,119,188	73,246,606
.....	Replication of an exchange traded fund	Common Sto	19,750	43,276,817	44,398,272	09/15/2016	12/15/2016	S&P 500 MINI Futures Contract.....	.....	.....235,025	3138WE VB 2	FNMA Pool #AS5109.....	1.....	43,276,817	44,163,247
.....	Replication of an exchange traded fund	Common Sto	19,650	39,741,702	42,596,628	09/15/2016	12/15/2016	S&P 500 MINI Futures Contract.....	.....	.....233,835	912828 LA 6	U S Treasury 07/15/2019 TIPS.....	1.....	39,741,702	42,362,793
.....	Replication of an exchange traded fund	Common Sto	950	16,142,500	16,217,942	09/15/2016	12/15/2016	S&P 500 MINI Futures Contract.....	.....	.....11,305	912828 UX 6	U S Treasury 04/15/2018 TIPS.....	1.....	16,142,500	16,206,637
.....	Replication of an exchange traded fund	Common Sto	17,050	38,465,682	40,445,405	09/15/2016	12/15/2016	S&P 500 MINI Futures Contract.....	.....	.....202,895	912828 UH 1	U S Treasury 01/15/2023 TIPS.....	1.....	38,465,682	40,242,510
.....	Replication of an exchange traded fund	Common Sto	13,400	30,127,482	31,247,776	09/15/2016	12/15/2016	MSCI Emerging Markets Index Futures Contract	.....	.....75,040	3138YH U2 4	FNMA Pool #AY4200.....	1.....	30,127,482	31,172,736
.....	Replication of an exchange traded fund	Common Sto	65,868	126,797,722	128,797,191	09/15/2016	12/15/2016	MSCI EAFE MINI INDEX Futures Contract	.....	.....994,612	912828 H4 5	U S Treasury 01/15/2025 TIPS.....	1.....	126,797,722	127,802,579
.....	Replication of an exchange traded fund	Common Sto	25,307	47,726,000	49,787,716	09/15/2016	12/15/2016	MSCI EAFE MINI INDEX Futures Contract	.....	.....382,140	3138WE RA 9	FNMA Pool #AS4980.....	1.....	47,726,000	49,405,576
.....	Replication of an exchange traded fund	Common Sto	25,174	49,113,427	50,317,833	09/15/2016	12/15/2016	MSCI EAFE MINI INDEX Futures Contract	.....	.....380,127	3138WF B6 2	FNMA Pool #AS5460.....	1.....	49,113,427	49,937,706
.....	Replication of an exchange traded fund	Common Sto	3,227	7,365,554	8,902,503	09/15/2016	12/15/2016	MSCI EAFE MINI INDEX Futures Contract	.....	.....48,724	912810 PS 1	U S Treasury 01/15/2027 TIPS.....	1.....	7,365,554	8,853,779
.....	Replication of an exchange traded fund	Common Sto	10,774	19,332,989	20,914,042	09/15/2016	12/15/2016	MSCI EAFE MINI INDEX Futures Contract	.....	.....162,681	3138X3 EJ 7	FNMA Pool #AU3736.....	1.....	19,332,989	20,751,360
9999999.	Total.....			667,436,138	702,805,190	XXX.....	XXX.....	XXX.....	(175,000)	3,599,775	XXX.....	XXX.....	XXX.....	667,611,138	699,205,415

Q5105

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	1	59,359,914	0	0	0	0
2. Add: Opened or acquired transactions.....			1	59,359,914	12	607,718,241			13	667,078,154
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX	357,984	XXX		XXX	357,984
4. Less: Closed or disposed of transactions.....									0	0
5. Less: Positions disposed of for failing effectiveness criteria.....	XXX.....		XXX.....		XXX.....		XXX.....		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	13	667,436,138	0	0	13	667,436,138

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	<u>(81,275,774)</u>	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>5,431,597</u>	
3.	Total (Line 1 plus Line 2).....		<u>(75,844,177)</u>
4.	Part D, Section 1, Column 5.....	<u>5,431,597</u>	
5.	Part D, Section 1, Column 6.....	<u>(81,275,774)</u>	
6.	Total (Line 3 minus Line 4 minus Line 5).....		<u>(0)</u>

Fair Value Check

7.	Part A, Section 1, Column 16.....	<u>(108,369,361)</u>	
8.	Part B, Section 1, Column 13.....	<u>6,891,650</u>	
9.	Total (Line 7 plus Line 8).....		<u>(101,477,711)</u>
10.	Part D, Section 1, Column 8.....	<u>7,620,088</u>	
11.	Part D, Section 1, Column 9.....	<u>(109,097,798)</u>	
12.	Total (Line 9 minus Line 10 minus Line 11).....		<u>(0)</u>

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	<u>15,504,353</u>	
14.	Part B, Section 1, Column 20.....	<u>37,439,440</u>	
15.	Part D, Section 1, Column 11.....	<u>52,943,793</u>	
16.	Total (Line 13 plus Line 14 minus Line 15).....		<u>(0)</u>

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....	386,000,000	400,410,000
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	386,000,000	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								
1100 Locust.....	Des Moines.....	Iowa	04/30/2001....		152,079,135		84,160,447	286,696
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.....	Columbus.....	Ohio	01/01/1976....		124,181,404		79,437,612	2,279,655
Data Center North.....	Lewis Center.....	Ohio	06/30/1986....		63,337,721		25,972,937	475,506
280 Plaza N High St.....	Columbus.....	Ohio	01/01/1996....		26,900,342		22,317,942	1,379,765
Plaza 3 and Atrium.....	Columbus.....	Ohio	01/01/1989....		116,600,880		52,705,288	36,358
New Albany Land, lot 45.....	New Albany.....	Ohio	11/25/2008....		5,000,060		81,118,265	33,912
4401 Creedmoor.....	Raleigh.....	North Carolina	01/01/1987....		10,903,237		13,257,000	4,429,188
3300 SW Williston.....	Gainesville.....	Florida	01/01/1979....		9,614,259		6,889,786	487,005
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ.....	Scottsdale.....	Arizona	07/31/2007....		27,485,668		18,504,486	43,250
N. Front St., Parking Garage.....	Columbus.....	Ohio	01/01/1998....		14,471,037		2,956,905	151,926
Hickory St. Garage.....	Columbus.....	Ohio	01/01/1978....		7,938,496		6,167,832	11,520
0199999. Totals.....					558,512,239	0	393,488,500	9,614,781
Acquired by Internal Transfer								
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft.....	Lewis Center.....	Ohio	01/01/1960....		23,076,460		27,479,707	(1,307,368)
215 N. Front St.....	Columbus.....	Ohio	01/01/1998....		19,235,485		17,535,176	(46,800)
151, Hyatt Resort Dr, Rogers Road.....	San Antonio.....	Texas	02/24/2011....		11,635,185		49,588,140	(1,939)
0299999. Totals.....					53,947,130	0	94,603,023	(1,356,107)
0399999. Totals.....					612,459,369	0	488,091,523	8,258,674

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	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																			
1100 Walnut St Garage.....					(172,856)		(172,856)				0						0		
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.....					(73,224)		(73,224)				0					69,737	69,737		
1000 Nationwide.....					(47,843)		(47,843)				0						0		
N. Front St., Parking Garage.....					(2,033,919)		(2,033,919)				0					1,106,268	1,106,268		

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
Hickory St. Garage.....					(565,751)	.....	.....(565,751)	.....	.....	.....	.....0	.....	.....	.....	.....	.....281,836	281,836	.....	.....
Others.....					(370,233)	.....	.....(370,233)	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	0	.....	.....
0199999. Totals.....					(3,263,825)	0	(3,263,825)	0	0	0	0	0	0	0	0	1,457,841	1,457,841	0	0
0399999. Totals.....					(3,263,825)	0	(3,263,825)	0	0	0	0	0	0	0	0	1,457,841	1,457,841	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102575.....	COLUMBUS.....	OH.....	S.....	05/20/2016....	2.770	.....	.....9,900,000	.....
00-1102579.....	PHOENIX.....	AZ.....		07/19/2016....	3.100	12,525,000	.....	.....16,990,000
00-1102623.....	TAMPA.....	FL.....		06/30/2016....	2.520	49,514,600	.....	.....75,220,000
00-1102633.....	POWAY.....	CA.....		09/14/2016....	3.540	10,100,000	.....	.....14,490,000
00-1102637.....	ATLANTA.....	GA.....		08/08/2016....	2.770	26,200,000	.....	.....36,930,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	98,339,600	9,900,000	143,630,000
Mortgages in Good Standing - Mezzanine Loans								
99-0000034.....	HOUSTON.....	TX.....		02/06/2015....	10.000	.....	.....1,437,039	.....
99-0000040.....	SCOTTSDALE.....	AZ.....		01/28/2016....	10.000	.....	.....4,671,772	.....
99-0000043.....	PEARLAND.....	TX.....		03/04/2016....	12.000	.....	.....698,544	.....
99-0000057.....	SAN ANTONIO.....	TX.....		09/30/2016....	11.000	0	.....	.....36,200,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	6,807,354	36,200,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	98,339,600	16,707,354	179,830,000
3399999. Total Mortgages.....				XXX.....	XXX.....	98,339,600	16,707,354	179,830,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1001164.....	CHESTERFIELD.....	VA.....		11/20/2002....	09/01/2016....	4,541,296	.....	.....	.....	.....	.....0	.....	.....4,460,831	4,460,831	.....	.....	.....0
00-1100934.....	CARMEL.....	IN.....		10/13/2005....	09/01/2016....	897,208	.....	.....24,283	.....	.....	.....24,283	.....	.....871,886	1,255,192	.....	.....383,305	383,305
99-0000027.....	SAN DIEGO.....	CA.....		07/10/2014....	08/09/2016....	20,121,097	.....	.....	.....208,881	.....	.....208,881	.....	.....21,541,410	21,541,410	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						25,559,601	0	24,283	0	208,881	233,164	0	26,874,127	27,257,433	0	383,305	383,305
Mortgages With Partial Repayments																	
00-1000038.....	VISTA.....	CA.....		08/31/2000....		531,296	.....	.....	.....	.....	.....0	.....	.....23,886	23,886	.....	.....	.....0
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001....		2,154,223	.....	.....	.....	.....	.....0	.....	.....87,904	87,904	.....	.....	.....0
00-1000449.....	EAST MEADOW.....	NY.....		12/29/2000....		3,057,116	.....	.....	.....	.....	.....0	.....	.....51,081	51,081	.....	.....	.....0
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000....		2,906,326	.....	.....	.....	.....	.....0	.....	.....48,821	48,821	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		1,178,193	.....	.....	.....	.....	.....0	.....	.....40,510	40,510	.....	.....	.....0
00-1000791.....	MILWAUKEE.....	WI.....		12/17/2001....		324,888	.....	.....	.....	.....	.....0	.....	.....27,975	27,975	.....	.....	.....0
00-1000804.....	DAVENPORT.....	IA.....		02/14/2002....		1,409,614	.....	.....	.....	.....	.....0	.....	.....46,984	46,984	.....	.....	.....0
00-1000869.....	CINCINNATI.....	OH.....		03/13/2002....		113,089	.....	.....	.....	.....	.....0	.....	.....15,069	15,069	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....		12/23/2002....		1,153,184	.....	.....	.....	.....	.....0	.....	.....16,322	16,322	.....	.....	.....0
00-1000949.....	STOW.....	OH.....		05/30/2002....		565,730	.....	.....(4,342)	.....	.....	.....(4,342)	.....	.....15,560	15,560	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		8,166,476	.....	.....	.....	.....	.....0	.....	.....61,559	61,559	.....	.....	.....0
00-1001090.....	MASON.....	OH.....		12/20/2002....		8,901,652	.....	.....(10,575)	.....	.....	.....(10,575)	.....	.....77,225	77,225	.....	.....	.....0
00-1001203.....	NILES.....	IL.....		12/30/2002....		2,294,126	.....	.....	.....	.....	.....0	.....	.....20,225	20,225	.....	.....	.....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
00-1002016.....	OBETZ.....	OH.....	.....	03/31/2003....	.....	2,791,411	.....	.....	.....	.....	0	.....	18,395	18,395	.....	.....	0
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....	.....	272,571	.....	.....	.....	.....	0	.....	23,786	23,786	.....	.....	0
00-1101391.....	JACKSONVILLE.....	FL.....	.....	05/01/2007....	.....	7,193,326	.....	.....	.....	.....	0	.....	36,990	36,990	.....	.....	0
00-1101437.....	STAMFORD.....	CT.....	.....	03/01/2007....	.....	10,920,520	.....	.....	.....	.....	0	.....	249,981	249,981	.....	.....	0
00-1101520.....	FORT MYERS.....	FL.....	.....	08/09/2007....	.....	7,821,570	.....	239,531	.....	.....	239,531	.....	92,332	92,332	.....	.....	0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012....	.....	4,662,062	.....	.....	.....	.....	0	.....	155,138	155,138	.....	.....	0
00-1101891.....	HOUSTON.....	TX.....	.....	09/06/2012....	.....	17,791,309	.....	.....	.....	.....	0	.....	91,348	91,348	.....	.....	0
00-1101917.....	LAS VEGAS.....	NV.....	.....	11/15/2012....	.....	10,819,382	.....	.....	.....	.....	0	.....	47,438	47,438	.....	.....	0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013....	.....	6,223,991	.....	.....	.....	.....	0	.....	132,767	132,767	.....	.....	0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	1,502,233	.....	.....	.....	.....	0	.....	22,234	22,234	.....	.....	0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013....	.....	19,054,249	.....	.....	.....	.....	0	.....	85,989	85,989	.....	.....	0
00-1102154.....	BUENA PARK.....	CA.....	.....	05/28/2014....	.....	8,737,310	.....	.....	.....	.....	0	.....	45,913	45,913	.....	.....	0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015....	.....	6,368,559	.....	.....	.....	.....	0	.....	41,033	41,033	.....	.....	0
00-1102212.....	SCOTTSDALE.....	AZ.....	.....	11/07/2014....	.....	4,436,435	.....	.....	.....	.....	0	.....	29,578	29,578	.....	.....	0
00-1102221.....	NEW ALBANY.....	OH.....	.....	07/01/2015....	.....	14,853,147	.....	.....	.....	.....	0	.....	91,093	91,093	.....	.....	0
00-1102248.....	ORLANDO.....	FL.....	.....	11/04/2014....	.....	23,409,217	.....	.....	.....	.....	0	.....	154,041	154,041	.....	.....	0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	4,405,068	.....	.....	.....	.....	0	.....	97,373	97,373	.....	.....	0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	4,462,405	.....	.....	.....	.....	0	.....	57,880	57,880	.....	.....	0
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016....	.....	.....	.....	.....	.....	.....	0	.....	46,939	46,939	.....	.....	0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	7,500,000	.....	.....	.....	.....	0	.....	65,037	65,037	.....	.....	0
0299999. Total - Mortgages With Partial Repayments.....						195,980,678	0	224,615	0	0	224,615	0	2,118,406	2,118,406	0	0	0
0599999. Total Mortgages.....						221,540,279	0	248,897	0	208,881	457,778	0	28,992,533	29,375,839	0	383,305	383,305

QE02.1

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	Luxembourg	Alcentra Limited.....		09/17/2015....	2		(802,715)		27,459,761	4.460
	GSO Capital Opportunities Fund II LP.....	New York.....	NY...	GSO Capital Partners LP.....		06/30/2011....	2		559,033		23,834,079	1.880
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....		06/03/2016....	2	492,854			29,507,146	0.460
	GSO Capital Solutions Fund II LP.....	New York.....	NY...	GSO Capital Partners LP.....		06/06/2013....	2		575,646		16,913,959	0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	Cayman Islands	GSO Capital Partners LP.....		11/25/2014....	2		1,901,500		59,922,553	16.670
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE...	Guggenheim PDF 2.0.....		06/03/2016....	2	18,517,117			21,482,883	5.330
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE...	Kayne Senior Credit.....		06/23/2014....	2		216,514		10,223,349	17.390
	NW Private Debt, LLC.....	Los Angeles.....	CA...	Kayne Anderson Capital Advisors, L.P.....		01/01/2016....	2	4,650,662			13,257,547	14.700
	TCW Direct Lending LLC.....	Dover.....	DE...	TCW Asset Management.....		03/20/2015....	2		8,469,019		29,332,639	2.980
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....		06/01/2016....	2	(1,572,514)			9,933,050	1.990
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								22,088,119	10,918,997	0	241,866,966	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	3i India Infrastructure Fund LP.....	London.....	England	3i Plc.....		02/27/2008....	3		21,453		471,100	0.290
	Actera Partners L.P.....	Istanbul.....	Turkey	Actera Group, Ltd.....		08/24/2007....	3		17,666		204,350	1.550
	Actis Global 4 LP.....	London.....	England	Actis GP, LLP.....		12/15/2011....	3		3,696,015		11,516,180	1.360
	Advent International GPE VIII-B, LP.....	Wilmington.....	DE...	Advent International Corp.....		01/28/2016....	3	336,000			15,664,000	0.120
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cayman Islands	Affinity Equity Partners.....		12/15/2006....	3		53,557		964,545	0.610
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE...	ArcLight Capital Partners LLC.....		07/02/2015....	3		1,218,092		9,225,516	0.290
	Bridgepoint Europe IV LP.....	Frankfurt.....	Germany	Bridgepoint Capital.....		11/22/2007....	3		59		3,262,672	0.520
	Carlyle Europe Partners III, L.P.....	New York.....	NY...	Carlyle Group, L.P.....		02/05/2007....	3		(109)		1,605,777	0.250
	Catalyst Fund V, L.P.....	Toronto.....	Canada	Catalyst Group, LLC.....		08/12/2015....	3		1,500,000		23,250,000	2.000
	Catterton Partners VII, L.P.....	Greenwich.....	CT...	Catterton Management Company, LLC.....		09/03/2013....	3		2,552,203		1,826,471	1.120
	CBPE Capital Fund VIII A LP.....	London.....	England	CBPE Capital.....		03/03/2009....	3		53,043		552,472	1.230
	Comvest Investment Partners IV, LP.....	West Palm Beach.....	FL...	Comvest Investment Partners.....		07/29/2011....	3		1,164,897		10,531,304	5.150
	CVC European Equity Partners IV L.P.....	London.....	England	CVC Capital Partners.....		07/29/2005....	3		7,390		915,286	0.120
	CVC IV Tandem Fund.....	London.....	England	CVC Capital Partners.....		01/02/2007....	3		149,444		1,636,707	0.410
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH...	Cyprium Investors.....		12/29/2006....	2		4,038		2,476,935	10.000
	Cyprium Investors IV.....	Cleveland.....	OH...	Cyprium Investors.....		07/18/2012....	2		2,211,506		16,781,455	8.000
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX...	EnCap Investments, L.P.....		12/07/2012....	3		1,920,503		4,150,499	0.510

SCHEDULE BA - PART 2

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

QE03.2

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	
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD...	AEW Core Property Trust.....		03/31/2015....			742,363		-	0.720	
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL.....	Blue Vista Capital Management.....		08/01/2007....			9,152		-	10.340	
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA...	CCP NI Managing Member 2 LLC.....		12/10/2015....			(4,161)		-	50.000	
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA...	CCP NI Owner LLC.....		07/31/2015....			2,500		-	50.000	
	CIM Fund VIII, L.P.....	Los Angeles.....	CA...	CIM Fund VIII, GP, LLC.....		12/31/2014....			3,435,763		10,963,543	1.030	
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD...	Crow Holdings Capital Partners, LLC.....		01/14/2008....			46,534		2,470,767	4.640	
	Crow Holdings Realty Partners VII, L.P.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		05/01/2015....			1,499,126		10,269,971	1.330	
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA...	Exeter Property Group III, L.P.....		03/27/2014....			3,000,000		6,000,000	2.500	
	Golden Belt.....	Durham.....	NC...	Golden Belt.....		01/08/2008....			198		-	66.670	
	Laurel Hill Venture LLC.....	Madison.....	WI...	Laurel Hill Managing Member LLC.....		12/15/2015....			420		4,013,935	0.350	
	Mayberry Solar LLC.....	Mount Airy.....	NC...	O2 Energies Inc.....		08/15/2011....			665		-	99.000	
			Wash ington										
	Nationwide Sol 1 LLC.....	Washington.....	, D.C	Sol Systems LLC.....		07/21/2016....		3,224,697			32,519,051	50.000	
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....		05/10/2016....		1,040,181			10,871,419	3.000	
	Prime Property Fund, LLC.....	New York.....	NY...	Morgan Stanley Real Estate Advisor, Inc.....		03/31/2015....			670,105		-	0.500	
	River House Landlord LLC.....	Roanoke.....	VA...	Edward B Walker.....		12/05/2012....			190		-	1.000	
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE...	Rubenstein Partners.....		10/23/2015....		6,300,000			23,700,000	4.440	
	Stonehenge REV I LLC.....	Columbus.....	OH...	Stonehenge Capital Company LLC.....		12/22/2015....			2,483,008		7,547,212	44.950	
	Stonehenge REV II LLC.....	Columbus.....	OH...	Stonehenge Capital Company LLC.....		04/26/2016....		934,658			9,158,336	49.950	
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC...	Strata Fund 25 LLC.....		06/30/2015....			6,775		-	50.000	
	Woodward Landlord LLC.....	Mount Vernon.....	OH...	Woodward Manager LLC.....		12/31/2015....			408		1,978,678	67.000	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									11,499,536	11,893,046	0	119,492,912	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....			11,023,804		-	100.000	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									0	11,023,804	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		649,177		11,391,050	10.000	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									0	649,177	0	11,391,050	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated													
	Rothschild Special Opportunities Fund LLC.....	Wilmington.....	DE...	Rothschild Asset Management Inc.....		10/01/2015....	13		23,330,000		-	100.000	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									0	23,330,000	0	0	XXX.....
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
	KHC New Markets Fund E CDE Leverage Fund LLC.....	Carlsbad.....	CA...	Hunter Chase & Company, LLC.....		02/13/2007....			878		-	99.990	
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									0	878	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....			3,915,633		29,829,606	50.000	
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....		12/21/2015....			243,113		9,145,219	15.600	
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....		10/30/2014....			2,981,468		35,290,751	49.990	
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....		11/24/2015....			2,153,636		11,370,088	49.990	
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....		02/12/2016....		1,491,354			17,367,965	50.000	
	OEF Nationwide Fund III LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....		12/16/2014....			109		2,962,521	49.990	
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....		09/22/2016....		37,652			5,826,153	50.000	

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....		04/06/2015....			135		10,888,769	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH...	Ohio Equity Fund GP XXVI LLC.....		07/22/2016....		400,176			13,596,734	4.820
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL...	Raymond James Tax Credit Funds, Inc.....		12/08/2014....			8,313,454		3,618,785	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA...	WNC Advisors LLC.....		05/15/2015....			2,406,218		9,364,778	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								1,929,182	16,833,023	0	149,589,464	XXX.....
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Patrick Henry Lofts (611 Jefferson SIF, LLC).....	Roanoke.....	VA...	611 Jefferson Manager LLC.....		06/10/2011....			686		-	99.990
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....								0	686	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								40,935,031	82,610,778	0	934,542,181	XXX.....
4599999. Subtotal - Affiliated.....								0	35,371,112	0	0	XXX.....
4699999. Totals.....								40,935,031	117,981,890	0	934,542,181	XXX.....

SCHEDULE BA - PART 3

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

QE03.3

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Ashmore Emerging Markets Corporate High Yield Fund Ltd.	London.....	Engl and	Distribution.....	05/10/2011	09/29/2016	21,486,627					0		21,486,627	21,486,627			0	
	GSO Capital Opportunities Fund II LP.....	New York.....	NY..	Distribution.....	06/30/2011	09/29/2016	1,088,463					0		1,088,463	1,088,463			0	
	GSO Capital Solutions Fund II LP.....	New York.....	NY..	Distribution.....	06/06/2013	08/29/2016	432,208					0		432,208	432,208			0	
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014	08/30/2016	226,359					0		226,359	226,359			0	
	Newstone Capital Partners II, LP.....	Wilmington.....	CA..	Distribution.....	12/29/2010	08/22/2016	555,956					0		555,956	555,956			0	
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016	07/19/2016	4,278,359					0		4,278,359	4,278,359			0	
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/20/2015	08/10/2016	1,019,188					0		1,019,188	1,019,188			0	
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	07/26/2016	7,605					0		7,605	7,605			0	
	Wellington Emerging Local Currency Fund (CFT Emerging Markets Local Currency)	Boston.....	MA.	Distribution.....	05/02/2011	07/13/2016						0			3,538		3,538	3,538	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							29,094,765	0	0	0	0	0	0	29,094,765	29,098,303	0	3,538	3,538	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP.....	London.....	Engl and	Distribution.....	02/27/2008	09/23/2016	83,099					0		83,099	83,099			0	
	Actis Global 4 LP.....	London.....	Engl and	Distribution.....	12/15/2011	07/27/2016	24,637					0		24,637	24,637			0	
	Advent Central & Eastern Europe IV, LP.....	Boston.....	MA.	Distribution.....	02/19/2008	09/06/2016	108,550					0		108,550	94,081	(14,469)		(14,469)	
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cay man Islands	Distribution.....	12/15/2006	09/09/2016	51,382					0		51,382	51,382			0	

SCHEDULE BA - PART 3

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

QE03.4

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
QE03.4	Apax Europe VII.....	New York.....	NY..	Distribution.....	03/10/2007	09/08/2016	2,999,793	.....	.....	.....	.....	.....0	.....	.....2,999,793	2,993,443	(6,350)	.....	.....(6,350)	.....
	Bridgepoint Europe IV LP.....	Frankfurt.....	Ger man y	Distribution.....	11/22/2007	07/05/2016	1,248,633	.....	.....	.....	.....	.....0	.....	.....1,248,633	974,603	(274,030)	.....	.....(274,030)	.....
	Carlyle Europe Partners II, L.P.....	New York.....	NY..	Distribution.....	12/13/2004	08/17/2016	727,081	.....	.....	.....	.....	.....0	.....	.....727,081	558,026	(169,055)	.....	.....(169,055)	.....
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007	09/09/2016	1,073,007	.....	.....	.....	.....	.....0	.....	.....1,073,007	864,714	(208,293)	.....	.....(208,293)	.....
	CHAMP II Worldwide, L.P.....	New York.....	NY..	Distribution.....	06/24/2005	08/26/2016	216,501	.....	.....	.....	.....	.....0	.....	.....216,501	216,501	.....	.....	.....0	.....
	Comvest Investment Partners IV, LP.....	West Palm Beach.....	FL..	Distribution.....	07/29/2011	08/31/2016	1,099,077	.....	.....	.....	.....	.....0	.....	.....1,099,077	1,099,077	.....	.....	.....0	.....
	CVC European Equity Partners IV L.P.....	London.....	Engl and	Distribution.....	07/29/2005	08/22/2016	16,232	.....	.....	.....	.....	.....0	.....	.....16,232	14,293	(1,939)	.....	.....(1,939)	.....
	CVC IV Tandem Fund.....	London.....	Engl and	Distribution.....	01/02/2007	08/22/2016	566,794	.....	.....	.....	.....	.....0	.....	.....566,794	420,631	(146,163)	.....	.....(146,163)	.....
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH..	Distribution.....	12/29/2006	07/15/2016	2,196,180	.....	.....	.....	.....	.....0	.....	.....2,196,180	2,196,180	.....	.....	.....0	.....
	Doughty Hanson & Co IV LP 4.....	London.....	Engl and	Distribution.....	01/31/2005	08/16/2016	551,879	.....	.....	.....	.....	.....0	.....	.....551,879	549,169	(2,710)	.....	.....(2,710)	.....
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX..	Distribution.....	12/07/2012	09/21/2016	278,272	.....	.....	.....	.....	.....0	.....	.....278,272	278,272	.....	.....	.....0	.....
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX..	Distribution.....	09/28/2007	09/13/2016	117,835	.....	.....	.....	.....	.....0	.....	.....117,835	117,835	.....	.....	.....0	.....
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX..	Distribution.....	12/15/2010	09/19/2016	1,504,853	.....	.....	.....	.....	.....0	.....	.....1,504,853	1,504,853	.....	.....	.....0	.....
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX..	Distribution.....	04/30/2014	09/29/2016	30,859	.....	.....	.....	.....	.....0	.....	.....30,859	30,859	.....	.....	.....0	.....
	Energy Spectrum VI, L.P.....	Dallas.....	TX..	Distribution.....	02/28/2011	09/08/2016	1,956,033	.....	.....	.....	.....	.....0	.....	.....1,956,033	1,956,033	.....	.....	.....0	.....
	Global Infrastructure Partners.....	New York.....	NY..	Distribution.....	12/14/2007	09/09/2016	1,181,627	.....	.....	.....	.....	.....0	.....	.....1,181,627	1,181,627	.....	.....	.....0	.....
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000	09/29/2016	33,713	.....	.....	.....	.....	.....0	.....	.....33,713	33,713	.....	.....	.....0	.....
	HgCapital 5, L.P.....	London.....	Engl and	Distribution.....	01/17/2006	09/29/2016	565,651	.....	.....	.....	.....	.....0	.....	.....565,651	261,556	(304,095)	.....	.....(304,095)	.....
	Highland Capital Partners VII, LP.....	Lexington.....	MA..	Distribution.....	10/28/2005	09/14/2016	440,562	.....	.....	.....	.....	.....0	.....	.....440,562	440,562	.....	.....	.....0	.....
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	Mala ysia	Distribution.....	02/01/2007	09/15/2016	1,171,366	.....	.....	.....	.....	.....0	.....	.....1,171,366	1,171,366	.....	.....	.....0	.....
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY..	Distribution.....	10/31/2007	09/15/2016	264,203	.....	.....	.....	.....	.....0	.....	.....264,203	264,203	.....	.....	.....0	.....
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN..	Distribution.....	02/12/2008	08/22/2016	780,044	.....	.....	.....	.....	.....0	.....	.....780,044	780,044	.....	.....	.....0	.....
	Permira IV.....	New York.....	NY..	Distribution.....	07/18/2006	09/06/2016	1,170,313	.....	.....	.....	.....	.....0	.....	.....1,170,313	791,529	(378,784)	.....	.....(378,784)	.....
	Prudential Capital Partners II, LP.....	Chicago.....	IL..	Distribution.....	04/28/2005	09/01/2016	36,413	.....	.....	.....	.....	.....0	.....	.....36,413	36,413	.....	.....	.....0	.....
	Prudential Capital Partners III, LP.....	Chicago.....	IL..	Distribution.....	10/15/2008	08/30/2016	276,835	.....	.....	.....	.....	.....0	.....	.....276,835	276,835	.....	.....	.....0	.....
	Silver Lake Partners III, LP.....	Menlo Park.....	CA..	Distribution.....	12/19/2006	09/20/2016	499,625	.....	.....	.....	.....	.....0	.....	.....499,625	499,625	.....	.....	.....0	.....
	Stonehenge Opportunity Fund II, LP.....	Columbus.....	OH..	Distribution.....	10/28/2004	07/07/2016	6,500	.....	.....	.....	.....	.....0	.....	.....6,500	6,500	.....	.....	.....0	.....
	TA X, LP.....	Boston.....	MA..	Distribution.....	05/27/2004	09/02/2016	450,000	.....	.....	.....	.....	.....0	.....	.....450,000	450,000	.....	.....	.....0	.....
	Trident IV, LP.....	Greenwich.....	CT..	Distribution.....	05/21/2007	07/28/2016	1,647,665	.....	.....	.....	.....	.....0	.....	.....1,647,665	1,647,665	.....	.....	.....0	.....
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010	07/11/2016	3,649	.....	.....	.....	.....	.....0	.....	.....3,649	3,649	.....	.....	.....0	.....
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE..	Distribution.....	07/11/2014	09/16/2016	71,668	.....	.....	.....	.....	.....0	.....	.....71,668	71,668	.....	.....	.....0	.....
	Yukon Capital Partners, LP.....	Wilmington.....	DE..	Distribution.....	06/15/2011	09/07/2016	1,229,443	.....	.....	.....	.....	.....0	.....	.....1,229,443	1,229,443	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							24,679,974	0	0	0	0	0	0	24,679,974	23,174,086	(1,505,888)	0	(1,505,888)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC.....	Columbus.....	OH..	Distribution.....	07/31/2002	09/30/2016	109,550	.....	.....	.....	.....	.....0	.....	.....109,550	109,550	.....	.....	.....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
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH..	Distribution.....	10/14/2004	09/30/2016	2,776,391	.....	.....	.....	.....	.....0	.....	.....2,776,391	2,776,391	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								2,885,941	0	0	0	0	0	2,885,941	2,885,941	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
QE03.5	Bridgepoint Hospitality Holdings LLC.....	Columbus.....	OH..	Distribution.....	12/09/2005	09/29/2016	813,166	.....	.....	.....	.....	.....0	.....	.....813,166	813,166	.....	.....	.....0	.....
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015	08/30/2016	26,500	.....	.....	.....	.....	.....0	.....	.....26,500	26,500	.....	.....	.....0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	09/01/2016	21,640	.....	.....	.....	.....	.....0	.....	.....21,640	21,640	.....	.....	.....0	.....
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Dissolution.....	06/28/2004	07/19/2016	.....	.....63	.....	.....	.....	.....63	.....	.....63	63	.....	.....	.....0	.....
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD..	Distribution.....	01/14/2008	07/14/2016	1,325,136	.....	.....	.....	.....	.....0	.....	.....1,325,136	1,325,136	.....	.....	.....0	.....
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL..	Distribution.....	11/26/2013	08/09/2016	813,916	.....	.....	.....	.....	.....0	.....	.....813,916	813,916	.....	.....	.....0	.....
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007	09/28/2016	2,060,813	.....	.....	.....	.....	.....0	.....	.....2,060,813	2,060,813	.....	.....	.....0	.....
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA..	Distribution.....	05/27/2014	09/12/2016	31,293	.....	.....	.....	.....	.....0	.....	.....31,293	31,293	.....	.....	.....0	.....
	Ram Realty Partners II, LP.....	Palm Beach Gardens.....	FL..	Distribution.....	06/22/2007	09/29/2016	1,224,270	.....	.....	.....	.....	.....0	.....	.....1,224,270	1,224,270	.....	.....	.....0	.....
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH..	Distribution.....	11/09/2007	09/29/2016	878,272	.....	.....	.....	.....	.....0	.....	.....878,272	878,272	.....	.....	.....0	.....
	Rockbridge Real Estate Fund III LLC.....	Columbus.....	OH..	Dissolution.....	06/12/2006	09/29/2016	.....	.....363,788	.....	.....	.....	.....363,788	.....	.....363,788	363,788	.....	.....	.....0	321,264
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	08/15/2016	13,256	.....	.....	.....	.....	.....0	.....	.....13,256	13,256	.....	.....	.....0	.....
	Urban America LP II.....	New York.....	NY..	Distribution.....	01/23/2007	08/30/2016	25,017	.....	.....	.....	.....	.....0	.....	.....25,017	25,017	.....	.....	.....0	.....
	Westport Capital Partners Fund II.....	Westport.....	CT..	Distribution.....	07/17/2008	09/22/2016	1,830,000	.....	.....	.....	.....	.....0	.....	.....1,830,000	1,830,000	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								9,063,279	363,851	0	0	363,851	0	9,427,130	9,427,130	0	0	0	321,264
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH..	Distribution.....	02/08/2008	09/30/2016	9,669,537	.....	.....	.....	.....	.....0	.....	.....9,669,537	9,669,537	.....	.....	.....0	.....
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								9,669,537	0	0	0	0	0	9,669,537	9,669,537	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Prisma Polyphony Fund LLC.....	Rumson.....	NJ..	Distribution.....	05/28/2004	08/01/2016	25,000,000	.....	.....	.....	.....	.....0	.....	.....25,000,000	25,000,000	.....	.....	.....0	.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								25,000,000	0	0	0	0	0	25,000,000	25,000,000	0	0	0	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH..	Distribution.....	02/04/2002	07/29/2016	10,354	.....	.....	.....	.....	.....0	.....	.....10,354	10,354	.....	.....	.....0	.....
2799999. Total - Non-Collateral Loans - Unaffiliated.....								10,354	0	0	0	0	0	10,354	10,354	0	0	0	0
4499999. Subtotal - Unaffiliated.....								62,848,372	363,851	0	0	363,851	0	63,212,223	61,709,873	(1,505,888)	3,538	(1,502,350)	321,264
4599999. Subtotal - Affiliated.....								37,555,478	0	0	0	0	0	37,555,478	37,555,478	0	0	0	0
4699999. Totals.....								100,403,850	363,851	0	0	363,851	0	100,767,701	99,265,351	(1,505,888)	3,538	(1,502,350)	321,264

SCHEDULE D - PART 3

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

1	2				3	4	5			6	7	8	9	10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government														
912810	PV	4	U S Treasury 01/15/2028 TIPS	1.750%	01.....		09/29/2016....	Crestbrook.....			6,059,603	4,500,000	18,684	1.....
912810	RR	1	U S Treasury 02/15/2046 TIPS	1.000%	02.....		08/22/2016....	Various.....			40,391,654	36,000,000	7,539	1.....
912828	H4	5	U S Treasury 01/15/2025 TIPS	0.250%	01.....		08/22/2016....	Various.....			126,891,402	123,500,000	32,833	1.....
912828	N7	1	U S Treasury 01/15/2026 TIPS	0.625%	01.....		08/22/2016....	Barclays Capital.....			11,654,327	11,000,000	7,384	1.....
912828	UX	6	U S Treasury 04/15/2018 TIPS	0.125%	04.....		08/22/2016....	Various.....			35,678,345	34,000,000	15,682	1.....
0599999. Total Bonds - U.S Government.....											220,675,331	209,000,000	82,122	XXX
Bonds - All Other Government														
135087	E6	7	Canada /Govt/ Bd CDN\$	1.500%	06/01/26.....	C.....	08/19/2016....	Pressprich R W.....			3,213,429	3,094,299	10,682	1FE.....
000000	00	0	United Mexican States Sr Nt	4.125%	01/.....	F.....	08/08/2016....	Direct.....			462,532	425,000	974	2FE.....
1099999. Total Bonds - All Other Government.....											3,675,961	3,519,299	11,656	XXX
Bonds - U.S. States, Territories and Possessions														
70914P	E7	3	Pennsylvania St GO Second Ser	4.000%	0.....		08/09/2016....	Merrill Lynch.....			44,520,800	40,000,000		1FE.....
70914P	E8	1	Pennsylvania St GO Second Ser	4.000%	0.....		08/10/2016....	Merrill Lynch.....			17,424,328	15,655,000		1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....											61,945,128	55,655,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions														
165573	H5	8	Chester Cnty PA GO Preref	5.000%	07/15.....		08/12/2016....	Tax Free Exchange.....			3,180,766	3,155,000	11,831	1Z.....
165573	H6	6	Chester Cnty PA GO Preref	5.000%	07/15.....		08/12/2016....	Tax Free Exchange.....			4,428,637	4,400,000	16,500	1Z.....
165573	H8	2	Chester Cnty PA GO Preref	5.000%	07/15.....		08/12/2016....	Tax Free Exchange.....			5,612,824	5,520,000	20,700	1Z.....
165573	J4	9	Chester Cnty PA GO Unref	5.000%	07/15/.....		08/12/2016....	Tax Free Exchange.....			846,281	845,000	3,169	1FE.....
165573	J5	6	Chester Cnty PA GO Unref	5.000%	07/15/.....		08/12/2016....	Tax Free Exchange.....			1,098,109	1,100,000	4,125	1FE.....
165573	J7	2	Chester Cnty PA GO Unref	5.000%	07/15/.....		08/12/2016....	Tax Free Exchange.....			1,491,668	1,480,000	5,550	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....											16,658,285	16,500,000	61,875	XXX
Bonds - U.S. Special Revenue and Special Assessment														
011842	TU	5	Alaska St Intl Arpts Rev Preref AMT Ser.....				07/28/2016....	Tax Free Exchange.....			626,621	635,000	10,319	1FE.....
011842	UA	7	Alaska St Intl Arpts Rev Unref AMT Ser A.....				07/28/2016....	Tax Free Exchange.....			4,306,227	4,365,000	70,931	1FE.....
052414	EN	5	Austin TX Elec Util Sys Rev Ref	5.000%	.....		09/29/2016....	Titan Indemnity.....			4,722,936	4,700,000	87,472	1FE.....
091096	KU	0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser.....				08/24/2016....	Goldman Sachs & Company.....			3,557,086	3,140,000		1FE.....
091096	LM	7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser.....				08/24/2016....	Goldman Sachs & Company.....			12,979,443	11,595,000		1FE.....
31419B	CT	0	FNMA Pool #AE0981	3.500%	03/25/41.....		09/29/2016....	Titan Indemnity.....			3,915,267	3,692,032	10,051	1.....
407287	MF	5	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....				08/04/2016....	RBC Dominion Securities.....			4,866,611	4,300,000		1FE.....
407287	MG	3	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....				08/04/2016....	RBC Dominion Securities.....			4,789,580	4,250,000		1FE.....
45470R	CX	2	Indiana St Fin Auth Hwy Rev Ref Ser C.....				07/27/2016....	Merrill Lynch.....			13,215,000	10,000,000		1FE.....
54659L	BS	2	LouisvilleJeffersn Cnty KY Rev Medical.....				07/13/2016....	Morgan/JP/Securities - Bonds.....			27,492,250	25,000,000		1FE.....
594612	DH	3	Michigan St Crossover Refund Ref-Gans.....				07/20/2016....	Loop Capital Markets.....			6,348,100	5,000,000		1FE.....
594612	DJ	9	Michigan St Crossover Refund Rev Bds	5.....			07/14/2016....	Loop Capital Markets.....			7,664,220	6,000,000		1FE.....
665250	CQ	7	Northern IL Mun Pwr Agy Rev Ref Ser A.....				08/24/2016....	Goldman Sachs & Company.....			3,807,896	3,420,000		1FE.....
665250	CR	5	Northern IL Mun Pwr Agy Rev Ref Ser A.....				08/24/2016....	Goldman Sachs & Company.....			3,326,130	3,000,000		1FE.....
665250	CS	3	Northern IL Mun Pwr Agy Rev Ref Ser A.....				08/24/2016....	Goldman Sachs & Company.....			3,952,392	3,580,000		1FE.....
709221	UY	9	Pennsylvania St Tpk Commn Rev Ref Sub Se.....				08/03/2016....	Siebert Branford (SBSC).....			12,325,900	10,000,000		1FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
762244 FE 6	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....		.....	08/08/2016....	Morgan Stanley & Co Inc.....	.....	.....1,877,537	1,540,000	.....	2FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							119,773,196	104,217,032	178,773	XXX

Bonds - Industrial and Miscellaneous

000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se.....		07/26/2016....	Barclays Capital.....		986,250	1,000,000		3FE.....
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se.....		07/26/2016....	Tax Free Exchange.....		11,474,659	11,582,313	77,939	3FE.....
000000 00 0	Sovos Compliance LLC Additional Term Ln.....		07/26/2016....	Guggenheim Securities LLC.....		4,147,292	4,250,000		4.....
001192 AM 5	AGL Capital Corp Sr Nt 3.250% 06/15/26.....		09/28/2016....	Various.....		10,310,480	10,000,000	106,979	2FE.....
02361D AL 4	Ameren Illinois Co Sr Nt 2.700% 09/01/.....		08/17/2016....	KeyCorp.....		2,529,590	2,425,000	31,101	1FE.....
02361D AP 5	Ameren Illinois Co Sr Nt 3.250% 03/01/.....		09/14/2016....	Various.....		13,566,377	12,616,000	125,223	1FE.....
02665W BF 7	American Honda Finance Sr Nt 1.650% 07.....		07/07/2016....	BNP Paribas Securities.....		29,990,100	30,000,000		1FE.....
02665W BH 3	American Honda Finance Sr Nt 2.300% 09.....		09/06/2016....	Deutsche Bank Securities.....		3,987,920	4,000,000		1FE.....
03040W AK 1	American Water Cap Corp Sr Nt 3.850% 0.....		07/07/2016....	Merrill Lynch.....		1,117,920	1,000,000	14,010	1FE.....
03040W AL 9	American Water Cap Corp Sr Nt 3.400% 0.....		07/12/2016....	Morgan Stanley & Co Inc.....		3,801,595	3,500,000	44,294	1FE.....
031162 CH 1	Amgen Inc Sr Nt 2.250% 08/19/23.....		08/10/2016....	Citigroup.....		6,982,430	7,000,000		2FE.....
032511 BH 9	Anadarko Petroleum Corp Sr Nt 6.375% 0.....		09/29/2016....	Titan Indemnity.....		2,815,174	2,700,000	6,694	3FE.....
03765X AB 2	Apidos CDO CLO Ser 2015-22A CL A1 2.19.....		08/26/2016....	Barclays Capital.....		18,072,000	18,000,000	46,108	1FE.....
037833 BZ 2	Apple Inc Sr Nt 2.450% 08/04/26.....		07/28/2016....	Morgan/JP/Securities - Bonds.....		9,972,700	10,000,000		1FE.....
039483 BL 5	Archer-Daniels-Midland Co Sr Nt 2.500%.....		09/20/2016....	Various.....		30,849,750	31,000,000	58,750	1FE.....
05491L AE 8	Barclays Commercial Mtg Sec Ser 2016-ETC.....		08/05/2016....	Barclays Capital.....		7,209,999	7,000,000	12,528	1FE.....
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....		09/20/2016....	NW Life GA 7-10.....		6,387,360	6,000,000	11,895	1FM.....
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....		09/20/2016....	NW Life GA 7-10.....		3,164,643	3,000,000	6,404	1FM.....
06406F AE 3	Bank NY Co Inc Sr Nt 2.450% 08/17/26.....		08/09/2016....	Goldman Sachs & Company.....		8,965,170	9,000,000		1FE.....
092113 AH 2	Black Hills Corp Sr Nt 4.250% 11/30/23.....		08/15/2016....	US Bancorp.....		1,090,580	1,000,000	9,208	2FE.....
092113 AM 1	Black Hills Corp Sr Nt 3.150% 01/15/27.....		09/06/2016....	Various.....		18,166,184	18,100,000	3,500	2FE.....
10112R AY 0	Boston Properties LP Sr Nt 2.750% 10/0.....		08/08/2016....	Morgan/JP/Securities - Bonds.....		10,423,455	10,500,000		2FE.....
124857 AR 4	CBS Corp Sr Nt 2.900% 01/15/27.....		07/06/2016....	Morgan/JP/Securities - Bonds.....		7,376,250	7,500,000		2FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....		08/31/2016....	Tax Free Exchange.....		92,719	93,056	9	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....		08/31/2016....	Tax Free Exchange.....		12,738	12,738	6	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....		08/31/2016....	Tax Free Exchange.....		23,358	23,437	10	3FE.....
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20.....		09/20/2016....	NW Life Mkt Risk Capital.....		9,490,122	9,000,000	20,312	1FM.....
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20.....		09/20/2016....	NW Life Mkt Risk Capital.....		20,556,060	20,000,000	45,138	1FM.....
12594E AC 0	CNT Holdings III Corp 1st Lien Term Ln N.....		08/03/2016....	Credit Suisse First Boston.....		2,010,000	2,000,000		4FE.....
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl.....		09/20/2016....	NW Life P S Def Comp.....		6,323,631	6,305,000	10,270	1FM.....
126671 6B 7	CWABS Inc Ser 2004-5 Cl 1A 1.025% 10/2.....		09/08/2016....	Morgan Stanley & Co Inc.....		7,996,785	8,476,221	4,583	1FM.....
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20.....		09/30/2016....	Tax Free Exchange.....		9,864,418	9,923,491		3FE.....
14042R BT 7	Capital One NA Sr Nt 2.250% 09/13/21.....		09/08/2016....	Morgan/JP/Securities - Bonds.....		4,992,250	5,000,000		2FE.....
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser.....		08/09/2016....	Morgan/JP/Securities - Bonds.....				216	1FE.....
17275R BH 4	Cisco Sys Inc Sr Nt 2.200% 09/20/23.....		09/13/2016....	Bank of America BSD Dealer.....		12,973,220	13,000,000		1FE.....
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26.....		08/30/2016....	Various.....		14,494,680	14,500,000	625	1FE.....
20030N BV 2	Comcast Corp Sr Nt 1.625% 01/15/22.....		07/12/2016....	Citigroup.....		9,990,100	10,000,000		1FE.....

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SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
20030N BW 0	Comcast Corp Sr Nt	2.350%	01/15/27		07/12/2016	Various		9,996,325	10,000,000		1FE
233331 AR 8	DTE Energy Co Sr Nt	3.850%	12/01/23		08/30/2016	Suntrust		10,984,300	10,000,000	97,319	2FE
25468P DM 5	Disney Walt Co Sr Nt	1.850%	07/30/26		07/07/2016	Merrill Lynch		24,474,250	25,000,000		1FE
256746 AB 4	Dollar Tree Inc Sr Nt	5.750%	03/01/23		08/01/2016	Tax Free Exchange		5,221,627	5,000,000	119,792	3FE
256746 AD 0	Dollar Tree Inc Sr Nt	5.250%	03/01/20		08/01/2016	Tax Free Exchange		2,038,391	2,000,000	43,750	3FE
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1	3.043			09/22/2016	Tax Free Exchange		4,553,398	4,556,847		2FE
25746U CJ 6	Dominion Resources Inc Sr Nt	2.000%	08		08/04/2016	Mizuho Securities Inc		6,989,990	7,000,000		2FE
25746U CK 3	Dominion Resources Inc Sr Nt	2.850%	08		08/04/2016	Mizuho Securities Inc		1,999,300	2,000,000		2FE
26138E AU 3	Dr Pepper Snapple Group Inc Sr Nt	2.55			09/07/2016	Morgan/JP/Securities - Bonds		6,977,320	7,000,000		2FE
26441C AS 4	Duke Energy Corp Sr Nt	2.650%	09/01/26		08/09/2016	Barclays Capital		11,963,040	12,000,000		2FE
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt	3.250%	06/3		07/01/2016	Various		3,565,370	3,500,000	4,424	2FE
29364D AS 9	Entergy Arkansas Inc 1st Mortgage Bond				08/17/2016	Morgan Stanley & Co Inc		5,070,472	4,600,000	27,195	1FE
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd	3.500%			09/26/2016	Goldman Sachs & Company		1,632,990	1,500,000	25,958	1FE
30261X AA 6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl				09/20/2016	NW Life C&S Fixed Inc		7,335,115	6,651,000	18,822	1FM
316773 CT 5	Fifth Third Bancorp Sr Nt	2.875%	07/27		08/25/2016	Suntrust		5,191,400	5,000,000	13,177	2FE
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd	2.750%			07/26/2016	Morgan Stanley & Co Inc		1,040,670	1,000,000	4,431	1FE
341081 FK 8	Florida Pwr & Lt Co 1st Mtg Bd	3.250%			07/06/2016	Morgan Stanley & Co Inc		15,163,260	14,000,000	50,556	1FE
341081 FM 4	Florida Pwr & Lt Co Nt	3.125%	12/01/25		08/05/2016	KeyCorp		5,342,350	5,000,000	29,948	1FE
375558 BM 4	Gilead Sciences Inc Sr Nt	2.950%	03/01		09/15/2016	Morgan/JP/Securities - Bonds		3,998,960	4,000,000		1FE
404119 BU 2	HCA Inc High Yield Corp	4.500%	02/15/2		09/14/2016	Deutsche Bank Securities		1,002,500	1,000,000	4,250	3FE
437076 BN 1	Home Depot Inc Sr Nt	2.125%	09/15/26		09/06/2016	Merrill Lynch		5,934,240	6,000,000		1FE
446150 AK 0	Huntington Bancshares Sr Nt	2.300%	01/		08/04/2016	Goldman Sachs & Company		13,978,860	14,000,000		2FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T				08/31/2016	Tax Free Exchange		17,436	17,632	6	3FE
44701P AX 2	Huntsman International Inc 2015 Extended				09/30/2016	Tax Free Exchange		5,422,083	5,441,930	1,136	3FE
449934 AD 0	IMS Health Inc High Yield Corp	5.000%			09/20/2016	Various		7,955,000	7,800,000		3FE
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S				08/08/2016	Direct		4,276,248	4,276,248		2AM
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200				07/15/2016	Interest Capitalization		6,835	6,835		5*
457187 AB 8	Ingredion Inc Sr Nt	3.200%	10/01/26		09/20/2016	Various		12,111,110	12,000,000	711	2FE
46623E KG 3	JP Morgan Chase & Co Sr Nt	2.295%	08/1		08/03/2016	Morgan/JP/Securities - Bonds		10,000,000	10,000,000		1FE
485170 AR 5	Kansas City Southern Inds Inc Sr Nt	3			07/26/2016	Tax Free Exchange		3,995,983	4,000,000	30,372	2FE
49338C AB 9	Keyspan Gas East Corp Sr Nt	2.742%	08/		08/03/2016	Various		15,307,034	15,300,000	297	1FE
49803X AA 1	Kite Realty Group LP Sr Nt	4.000%	10/0		09/28/2016	US Bancorp		16,033,940	16,000,000	3,889	2FE
50077L AK 2	Kraft Heinz Foods Co Sr Nt	3.950%	07/1		08/19/2016	Tax Free Exchange		10,053,584	10,000,000	37,306	2FE
53117C AN 2	Liberty Property LP Sr Nt	4.125%	06/15		09/20/2016	Wells Fargo		9,202,000	8,600,000	96,571	2FE
53117C AP 7	Liberty Property LP Sr Nt	3.375%	06/15		09/20/2016	Wells Fargo		7,323,930	7,125,000	65,461	2FE
53117C AQ 5	Liberty Property LP Sr Nt	4.400%	02/15		09/14/2016	Various		4,346,680	4,000,000	13,811	2FE
53117C AS 1	Liberty Property LP Sr Nt	3.250%	10/01		09/26/2016	Various		7,967,103	8,000,000	813	2FE
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1	4.75			09/16/2016	Jeffries & Co Inc		654,312	651,057		4FE
594918 BP 8	Microsoft Corp Sr Nt	1.550%	08/08/21		08/01/2016	Bank of America BISD Dealer		7,492,125	7,500,000		1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
594918 BQ 6	Microsoft Corp Sr Nt	2.000% 08/08/23.....	.....	08/01/2016....	Bank of America BISD Dealer.....	.....	.....16,101,712	16,150,000	.....	1FE.....
594918 BR 4	Microsoft Corp Sr Nt	2.400% 08/08/26.....	.....	08/01/2016....	Bank of America BISD Dealer.....	.....	.....6,986,980	7,000,000	.....	1FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N	.....	.....	07/29/2016....	Tax Free Exchange.....	.....	.....34,007	34,117	.....	4FE.....
60871R AG 5	Molson Coors Brewing Co Sr Nt	3.000% 0.....	.....	07/21/2016....	Merrill Lynch.....	.....	.....10,183,700	10,000,000	15,833	2FE.....
617459 AD 4	Morgan Stanley Cap I CMBS Ser 2011-C2 Cl	.....	.....	09/20/2016....	NW Life C&S Fixed Inc.....	.....	.....51,739,574	46,500,000	114,389	1FM.....
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18	.....	.....	09/20/2016....	NW L&A Agency Life.....	.....	.....23,498,496	22,400,000	44,322	1FM.....
61764J AA 4	Morgan Stanley Capital I Trust CMBS Ser	.....	.....	09/20/2016....	NW Life C&S Fixed Inc.....	.....	.....5,289,515	5,000,000	9,154	1FM.....
61764J AD 8	Morgan Stanley Capital I Trust CMBS Ser	.....	.....	09/20/2016....	NW Life C&S Fixed Inc.....	.....	.....14,174,771	13,500,000	26,313	1FM.....
61764J AE 6	Morgan Stanley Capital I Trust CMBS Ser	.....	.....	09/20/2016....	NW Life C&S Fixed Inc.....	.....	.....3,069,351	3,000,000	6,043	1FM.....
61765L AS 9	Morgan Stanley BAML Trust CMBS Ser 2015	.....	.....	09/20/2016....	NW L&A Fix Indx Ann.....	.....	.....11,369,740	10,600,000	19,463	1FM.....
64129X AS 8	Neuberger Berman CLO Ltd CLO Ser 2014-16	.....	.....	07/08/2016....	Bank of America BISD Dealer.....	.....	.....20,000,000	20,000,000	.....	1FE.....
64952W CH 4	New York Life Global Fdg Sec Nt	2.350%.....	.....	07/13/2016....	Various.....	.....	.....18,519,391	18,500,000	1,168	1FE.....
64952W CJ 0	New York Life Global Fdg Sec Nt	1.700%.....	.....	09/07/2016....	Morgan/JP/Securities - Bonds.....	.....	.....19,961,800	20,000,000	.....	1FE.....
651229 AW 6	Newell Rubbermaid Inc Sr Nt	4.200% 04/.....	.....	07/19/2016....	BNP Paribas Securities.....	.....	.....8,766,240	8,000,000	104,533	2FE.....
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1	9.500%.....	.....	07/15/2016....	Interest Capitalization.....	.....	.....139,658	139,658	.....	6FE.....
651714 BE 6	Newpage Corp Rollup DIP Nt 1	11.750% 07.....	.....	07/15/2016....	Interest Capitalization.....	.....	.....18,619	18,619	.....	4FE.....
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt	1.9.....	.....	09/07/2016....	Citigroup.....	.....	.....9,981,000	10,000,000	.....	1FE.....
693304 AT 4	Peco Energy Co 1st Mtg Bd	3.150% 10/15.....	.....	08/08/2016....	Morgan Stanley & Co Inc.....	.....	.....3,195,750	3,000,000	30,450	1FE.....
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C	.....	.....	09/20/2016....	NW Life P S Def Comp.....	.....	.....9,007,425	8,800,000	15,680	1FM.....
756109 AR 5	Realty Income Corp Sr Nt	4.125% 10/15/.....	.....	08/18/2016....	Wells Fargo.....	.....	.....1,089,340	1,000,000	14,667	2FE.....
760759 AR 1	Republic Services Inc Sr Nt	2.900% 07/.....	.....	07/01/2016....	BNP Paribas Securities.....	.....	.....1,020,830	1,000,000	161	2FE.....
78409V AA 2	S&P Global Inc Sr Nt	5.900% 11/15/17.....	.....	07/29/2016....	Tax Free Exchange.....	.....	.....5,030,432	5,000,000	85,222	2FE.....
785592 AP 1	Sabine Pass Liquefaction High Yld Corp 1s	.....	.....	09/13/2016....	Various.....	.....	.....2,065,500	1,900,000	28,428	3FE.....
785592 AR 7	Sabine Pass Liquefaction High Yield Corp	.....	.....	09/19/2016....	Bank of America BISD Dealer.....	.....	.....1,800,000	1,800,000	.....	3FE.....
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 6	.....	.....	08/31/2016....	Tax Free Exchange.....	.....	.....14,547,652	14,577,763	4,859	3FE.....
817565 CB 8	Service Corp Intl Sr Nt	5.375% 05/15/2.....	.....	09/14/2016....	Bank of America BISD Dealer.....	.....	.....2,631,250	2,500,000	46,285	3FE.....
842434 CQ 3	Southern CA Gas Co 1st Mtg	2.600% 06/1.....	.....	07/25/2016....	Various.....	.....	.....847,235	825,000	3,277	1FE.....
8426EP AA 6	Southern CO Gas Capital Sr Nt	2.450% 1.....	.....	09/08/2016....	Morgan/JP/Securities - Bonds.....	.....	.....4,996,100	5,000,000	.....	2FE.....
86686B AC 9	Sun Products Corp Term Ln B Nt 4	5.500.....	.....	07/29/2016....	Tax Free Exchange.....	.....	.....45,062	46,011	.....	4FE.....
883556 BR 2	Thermo Fisher Scientific Inc Sr Nt	2.9.....	.....	09/14/2016....	Morgan/JP/Securities - Bonds.....	.....	.....6,915,090	7,000,000	.....	2FE.....
90351H AB 4	US Foods Inc Term Ln Nt 1	4.000% 06/27.....	.....	09/21/2016....	Citigroup.....	.....	.....3,016,250	3,000,000	.....	4FE.....
913017 BV 0	United Technologies Corp Sr Nt	3.100%.....	.....	08/10/2016....	Merrill Lynch.....	.....	.....6,921,485	6,445,000	39,601	1FE.....
92343V DD 3	Verizon Communications Inc Sr Nt	2.625.....	.....	07/27/2016....	Merrill Lynch.....	.....	.....14,961,750	15,000,000	.....	2FE.....
948741 AK 9	Weingarten Realty Inv Sr Nt	4.450% 01/.....	.....	08/02/2016....	Wells Fargo.....	.....	.....4,487,498	4,150,000	10,260	2FE.....
948741 AL 7	Weingarten Realty Inv Sr Nt	3.850% 06/.....	.....	08/02/2016....	Wells Fargo.....	.....	.....3,140,820	3,000,000	20,533	2FE.....
948741 AM 5	Weingarten Realty Inv Sr Nt	3.250% 08/.....	.....	08/02/2016....	Merrill Lynch.....	.....	.....5,949,300	6,000,000	.....	2FE.....
000000 00 0	Digicel Limited Sr Nt	8.250% 09/30/20.....	F.....	08/02/2016....	Direct.....	.....	.....567,813	625,000	17,594	5FE.....
000000 00 0	Compania Minera Milpo Sr Nt	4.625% 03/.....	F.....	09/08/2016....	Direct.....	.....	.....150,750	150,000	3,180	3FE.....
000000 00 0	Credito Real Sab De CV Sr Nt	7.250% 07.....	F.....	09/28/2016....	Direct.....	.....	.....2,092,818	2,095,000	7,718	3FE.....
000000 00 0	Comcel Trust Sr Nt	6.875% 02/06/24.....	F.....	09/26/2016....	Direct.....	.....	.....824,400	800,000	8,097	3FE.....

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
000000 00 0	Odebrecht Finance LTD Sr Nt	4.375% 04/	F	07/21/2016	Direct		463,913	1,250,000	13,793	4FE
000000 00 0	Braskem SA Sr Nt	7.125% 07/22/41	F	09/26/2016	Direct		537,500	500,000	6,630	2FE
00163G AQ 0	ALM Loan Funding CLO Ser 2012-7A CI A1R		R	09/13/2016	Citigroup		27,725,000	27,725,000		1FE
00191D AM 2	ARES CLO Ltd Inc CLO Ser 2012-3A CI BR		F	08/20/2016	Nomura Securities Int'l Inc.		20,000,000	20,000,000		1FE
00913R AC 0	Air Liquide Fin Sr Nt	2.250% 09/27/23	F	09/22/2016	HSBC Securities		19,949,800	20,000,000		1FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		R	09/23/2016	Interest Capitalization		31,031	31,031		6FE
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A CI A1R		R	09/28/2016	Bank of America BISD Dealer		20,000,000	20,000,000		1Z
020053 AU 8	ALM Loan Funding CLO Ser 2013-8A CI A2R		R	09/28/2016	Bank of America BISD Dealer		5,000,000	5,000,000		1Z
067316 AD 1	Bacardi LTD Sr Nt	2.750% 07/15/26	F	08/03/2016	Various		19,153,440	19,100,000	2,750	2FE
134638 AC 9	Camposol SA Sec Nt	10.500% 07/15/21	F	07/29/2016	Taxable Exchange		211,750	275,000	(725)	5FE
134638 AC 9	Camposol SA Sec Nt	10.500% 07/15/21	F	07/29/2016	Tax Free Exchange		(211,750)	(275,000)	(241)	5FE
20445P AE 5	Cia Latino Americana Sr Nt	9.500% 07/2	F	07/14/2016	Direct		543,142	550,000		4FE
22112E AC 2	Cosan Luxembourg SA Sr Nt	7.000% 01/20	F	07/11/2016	Direct		297,201	300,000	1,633	3FE
25156P AV 5	Deutsche Telekom Sr Nt	2.485% 09/19/23	F	09/13/2016	RBC Dominion Securities		16,998,980	17,000,000		2FE
55953T AA 5	Magnetite CLO Ltyd CLO Ser 2016-18A CI A		R	09/29/2016	Goldman Sachs & Company		12,000,000	12,000,000		1Z
63938N AE 4	Navios SA Logistics Inc Sr Nt	7.250% 0	F	08/11/2016	Direct		429,650	625,000	12,499	4FE
714264 AD 0	Pernod Ricard SA Sr Nt	4.450% 01/15/22	F	07/07/2016	Barclays Capital		5,445,818	4,900,000	109,285	2FE
71647N AP 4	Petrobras Global Finance Sr Nt	8.375%	F	09/26/2016	Direct		547,500	500,000	14,656	4FE
82481L AB 5	Shire Acq Inv Ireland DA Sr Nt	2.400%	F	09/19/2016	Barclays Capital		19,978,400	20,000,000		2FE
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt	2.875%	F	09/19/2016	Barclays Capital		19,997,400	20,000,000		2FE
82620K AJ 2	Siemens Financieringsmat Nt	1.700% 09/	F	09/06/2016	Goldman Sachs & Company		9,990,900	10,000,000		1FE
82620K AK 9	Siemens Financieringsmat Nt	2.000% 09/	F	09/06/2016	Goldman Sachs & Company		7,954,880	8,000,000		1FE
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt	1	F	09/06/2016	Goldman Sachs & Company		24,893,250	25,000,000		1FE
86960B AQ 5	Svenska Handelsbanken AB Sr Nt	1.875%	F	08/31/2016	Various		17,945,044	18,000,000		1FE
88167A AC 5	Teva Pharmaceuticals NE Sr Nt	2.200% 0	R	07/18/2016	Barclays Capital		7,986,800	8,000,000		2FE
88167A AD 3	Teva Pharmaceuticals NE Sr Nt	2.800% 0	R	07/18/2016	Barclays Capital		7,973,280	8,000,000		2FE
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	3.150% 1	R	07/18/2016	Barclays Capital		7,978,720	8,000,000		2FE
90351D AH 0	UBS Group Funding Sr Nt	2.650% 02/01/2	F	08/03/2016	UBS Warburg London		14,991,000	15,000,000		1FE
G2370Y AB 2	Consolidated Minerals LTD 1st Lien Nt		F	09/30/2016	Interest Capitalization		89,000	89,000		6FE
G6710E AL 4	Odebrecht Finance LTD Sr Nt	7.125% 06/	F	07/22/2016	Direct		387,125	1,100,000	6,462	4FE
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	8.750% 04/0	F	09/26/2016	Direct		523,688	475,000	20,204	4FE
W0805# AM 0	Assa Abloy Financial Svcs AB Sr Nt Ser L		F	09/28/2016	CRT Capital LLC		1,052,030	1,000,000	12,760	1
3899999. Total Bonds - Industrial and Miscellaneous							1,194,831,086	1,177,735,004	2,202,733	XXX
8399997. Total Bonds - Part 3							1,617,558,987	1,566,626,335	2,537,159	XXX
8399999. Total Bonds							1,617,558,987	1,566,626,335	2,537,159	XXX
Common Stocks - Industrial and Miscellaneous										
92531L 20 7	Verso Corp CI A Com			07/15/2016	Taxable Exchange	122,838.000	1,252,384	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous							1,252,384	XXX	0	XXX
Common Stocks - Mutual Funds										

QE04.4

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)	
63867N 21 6	Nationwide Dest 2055-C (Seed).....		.....	09/30/2016....	Direct.....	0.030	.....	XXX	.....	L.....	
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....		.....	09/13/2016....	Direct.....	5.180	43	XXX	.....	L.....	
63867R 50 6	Nationwide Bd Fd-R (Seed).....		.....	09/09/2016....	Direct.....	0.560	6	XXX	.....	L.....	
63867R 61 3	Nationwide Fd-R (Seed).....		.....	09/09/2016....	Direct.....	0.100	2	XXX	.....	L.....	
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....		.....	09/12/2016....	Direct.....	1.120	14	XXX	.....	L.....	
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed).....		.....	09/28/2016....	Direct.....	8.320	84	XXX	.....	L.....	
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd.....		.....	09/09/2016....	Direct.....	1,070.940	11,973	XXX	.....	L.....	
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap.....		.....	09/13/2016....	Direct.....	1,135.810	12,267	XXX	.....	L.....	
9299999. Total Common Stocks - Mutual Funds.....							24,389	XXX	0	XXX	
9799997. Total Common Stocks - Part 3.....							1,276,773	XXX	0	XXX	
9799999. Total Common Stocks.....							1,276,773	XXX	0	XXX	
9899999. Total Preferred and Common Stocks.....							1,276,773	XXX	0	XXX	
9999999. Total Bonds, Preferred and Common Stocks.....							1,618,835,760	XXX	2,537,159	XXX	

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

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)

Bonds - U.S. Government

36202C	4P	5	GNMA Pool #2630 6.500% 08/20/28.....	09/01/2016.	Paydown.....			647	647	680	674		(27)		(27)		647		0	28	08/20/2028....	1.....	
36217D	M5	0	GNMA Pool #190380 7.500% 06/15/17.....	09/01/2016.	Paydown.....			100	100	100	100				0		100		0	5	06/15/2017....	1.....	
36218C	HY	4	GNMA Pool #218147 8.500% 05/15/17.....	09/01/2016.	Paydown.....			803	803	799	799		3		3		803		0	46	05/15/2017....	1.....	
38377W	WS	9	GNMA REMIC Ser 2011-82 CI LP 3.250% 02.....	09/01/2016.	Paydown.....			1,169,314	1,169,314	1,192,334	1,171,897		(2,583)		(2,583)		1,169,314		0	25,616	02/20/2037....	1.....	
38377X	NE	8	GNMA REMIC Ser 2011-112 CI GN 2.000% 1.....	09/01/2016.	Paydown.....			2,107,896	2,107,896	2,099,352	2,103,885		4,012		4,012		2,107,896		0	28,211	11/20/2036....	1.....	
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	09/01/2016.	Paydown.....			160,686	160,686	157,160	158,860		1,826		1,826		160,686		0	7,083	06/15/2024....	1.....	
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	09/01/2016.	Paydown.....			122,024	122,024	125,421	123,526		(1,502)		(1,502)		122,024		0	6,098	09/15/2025....	1.....	
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	09/01/2016.	Paydown.....			114,982	114,982	114,411	114,510		473		473		114,982		0	5,206	06/15/2026....	1.....	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	09/01/2016.	Paydown.....			49,964	49,964	52,462	51,242		(1,278)		(1,278)		49,964		0	2,252	06/15/2028....	1.....	
912810	PV	4	U S Treasury 01/15/2028 TIPS 1.750% 01.....	08/22/2016.	Various.....			214,744,250	160,200,000	143,007,460	167,880,921	(19,337,486)	571,925		(18,765,561)		149,115,360	65,628,890	65,628,890	3,531,390	01/15/2028....	1.....	
912810	PV	4	U S Treasury 01/15/2028 TIPS 1.750% 01.....	09/29/2016.	Basis Adjustment.....			1,724,977	4,500,000	1,724,977					0		1,724,977		0		01/15/2028....	1.....	
912828	FL	9	U S Treasury 07/15/2016 TIPS 2.500% 07.....	07/15/2016.	Maturity.....			207,711,000	175,000,000	177,066,885	206,202,721	(30,085,652)	(89,819)		(30,175,471)		176,027,250	31,683,750	31,683,750	5,170,156	07/15/2016....	1.....	
912828	QX	1	U S Treasury Nt 1.500% 07/31/16.....	07/31/2016.	Maturity.....			5,185,000	5,185,000	5,297,640	5,204,216		(19,216)		(19,216)		5,185,000		0	77,775	07/31/2016....	1.....	
912828	RJ	1	U S Treasury Nt 1.000% 09/30/16.....	09/30/2016.	Maturity.....			22,605,000	22,605,000	22,629,827	22,610,133		(5,133)		(5,133)		22,605,000		0	226,050	09/30/2016....	1.....	
0599999. Total Bonds - U.S. Government.....								455,696,643	371,216,416	353,469,508	405,623,484	(49,423,138)	458,681	0	(48,964,457)	0	358,384,003	0	97,312,640	97,312,640	9,079,916	XXX	XXX

Bonds - All Other Government

000000	00	0	United Mexican States Sr Nt 4.125% 01/.....	F	08/09/2016.	Direct.....			464,313	425,000	462,532	.....	.....	.....(9)	.....	.....(9)	.....	......462,522	.....	......1,790	1,790	1,023	01/21/2026....	2FE.....
040114	GU	8	Argentina (Republic of) Sr Nt 7.625% 0.....	F	07/14/2016.	Direct.....			205,580	190,000	181,942	.....	.....	......17	.....	......17	.....	.....181,959	.....	......23,621	23,621	3,501	04/22/2046....	4FE.....
1099999.	Total Bonds - All Other Government.....								669,893	615,000	644,474	0	0	8	0	8	0	644,481	0	25,411	25,411	4,524	XXX	XXX

Bonds - U.S. States, Territories and Possessions

041042	GU	0	Arkansas St GO Txbl Waste Wtr Poll A 5.....	07/01/2016.	Maturity.....			2,300,000	2,300,000	2,292,966	2,298,902		1,098	1,098	2,300,000	0	115,000	07/01/2016....	1FE.....				
546415	VX	5	Louisiana St GO Match Ser B 5.000% 07/.....	07/15/2016.	Call 100.0000.....			5,000,000	5,000,000	5,195,250	5,012,867	(12,867)	(12,867)	5,000,000	0	250,000	07/15/2020....	1FE.....					
641457	4V	5	Nevada St GO Wtr Ser D 5.000% 07/01/23.....	07/01/2016.	Call 100.0000.....			6,000,000	6,000,000	6,064,339	6,007,358	(7,358)	(7,358)	6,000,000	0	300,000	07/01/2023....	1FE.....					
646039	KT	3	New Jersey St GO Ref Ser M 5.500% 07/1.....	07/15/2016.	Maturity.....			1,500,000	1,500,000	1,511,761		(11,761)	(11,761)	1,500,000	0	82,500	07/15/2016....	1FE.....					
68608K	ZP	6	Oregon St GO St Brd Ed Ser B 3.659% 08.....	08/01/2016.	Maturity.....			1,000,000	1,000,000	1,000,000	1,000,000		0	1,000,000	0	36,590	08/01/2016....	1FE.....					
93974B	QV	7	Washington St GO Var Purp Ser 2007A 5.....	07/01/2016.	Call 100.0000.....			7,175,000	7,175,000	7,547,096	7,197,787	(22,787)	(22,787)	7,175,000	0	358,750	07/01/2017....	1FE.....					
1799999. Total Bonds - U.S. States, Territories and Possessions.....								22,975,000	22,975,000	23,611,412	21,516,914	0	(53,675)	0	(53,675)	0	22,975,000	0	0	0	1,142,840	XXX	XXX

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

165573	UF	1	Chester Cnty PA GO Unltd 5.000% 07/15/.....	08/12/2016.	Tax Free Exchange.....			4,027,046	4,000,000	4,043,712	4,032,275		(5,229)	(5,229)		4,027,046			0	215,000	07/15/2027....	1FE.....
165573	UG	9	Chester Cnty PA GO Unltd 5.000% 07/15/.....	08/12/2016.	Tax Free Exchange.....			5,526,746	5,500,000	5,550,023	5,531,910		(5,164)	(5,164)		5,526,746			0	295,625	07/15/2028....	1FE.....
165573	UJ	3	Chester Cnty PA GO 5.000% 07/15/29.....	08/12/2016.	Tax Free Exchange.....			7,104,492	7,000,000	7,244,346	7,124,798		(20,306)	(20,306)		7,104,492			0	376,250	07/15/2029....	1FE.....
224381	MT	7	Crandall TX GO Unref 5.375% 08/15/16.....	08/15/2016.	Maturity.....			380,000	380,000	382,074	380,000			0		380,000			0	20,425	08/15/2016....	1FE.....
259003	CM	1	Douglas Cnty GA GO Sales Tax 5.000% 08.....	08/01/2016.	Maturity.....			4,780,000	4,780,000	5,331,865	4,854,717		(74,717)	(74,717)		4,780,000			0	239,000	08/01/2016....	1FE.....
440673	YE	5	Horry Cnty SC Sch Dist GO Ser A 5.000%.....	09/01/2016.	Call 100.0000.....			5,000,000	5,000,000	5,306,700	5,024,610		(24,610)	(24,610)		5,000,000			0	250,000	03/01/2023....	1FE.....
592112	BL	9	Met Govt Nashville & D Cnty GO Ser B 5.....	08/01/2016.	Call 100.0000.....			6,050,000	6,050,000	6,414,271	6,075,498		(25,498)	(25,498)		6,050,000			0	302,500	08/01/2020....	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 Design- ation or Market Indicator (a)
592112 BQ 8	Met Govt Nashville & D Cnty GO Ser B	5			08/01/2016	Call	100.0000		5,000,000	5,000,000	5,155,700	5,011,071		(11,071)		(11,071)		5,000,000			0	250,000	08/01/2024	1FE
64966L VT 5	New York NY City GO Preref Ser A	5.000			08/01/2016	Call	100.0000		80,000	80,000	80,803	80,261		(261)		(261)		80,000			0	4,000	08/01/2021	1
64966L WB 3	New York NY City GO Unref Ser A	5.000%			08/01/2016	Call	100.0000		7,920,000	7,920,000	7,999,461	7,945,830		(25,830)		(25,830)		7,920,000			0	396,000	08/01/2021	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions								45,868,284	45,710,000	47,508,955	46,060,970	0	(192,686)	0	(192,686)	0	45,868,284	0	0	0	2,348,800	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

006116 AX 5	Adams Cnty PA Indl Dev AuthRev Gettysbur				08/15/2016	Maturity			1,300,000	1,300,000	1,444,079	1,315,802		(15,802)		(15,802)		1,300,000			0	65,000	08/15/2016	1FE
011842 PK 1	Alaska St Intl Arpts Rev Ref AMT Ser A				07/28/2016	Tax Free Exchange			4,932,847	5,000,000	4,858,500	4,926,494		6,354		6,354		4,932,847			0	206,250	10/01/2021	1FE
052414 EN 5	Austin TX Elec Util Sys Rev Ref	5.000%			09/29/2016	Basis Adjustment			17,940	4,700,000	17,940					0		17,940			0		11/15/2020	1FE
130911 Z5 2	California Statewide Cmnty Rev	5.000%			08/15/2016	Call	100.0000		1,295,000	1,295,000	1,335,546	1,298,046		(3,046)		(3,046)		1,295,000			0	64,750	08/15/2022	1FE
143294 DY 9	Carmel IN Redev Auth Cnty Rev LBASS Opt				07/01/2016	Call	100.0000		4,505,000	4,505,000	4,696,733	4,516,863		(11,863)		(11,863)		4,505,000			0	225,250	07/01/2023	1FE
194301 HD 2	College Park GA Bus & Indl Rev LBASS Dev				09/01/2016	Call	100.0000		3,660,000	3,660,000	3,959,022	3,682,718		(22,718)		(22,718)		3,660,000			0	192,150	09/01/2021	1FE
24919H GC 0	Denver CO City Cnty Ex Tax Rev Ref Ser A				09/01/2016	Maturity			9,670,000	9,670,000	10,748,495	9,748,908		(78,908)		(78,908)		9,670,000			0	507,675	09/01/2016	1FE
29270C B9 5	Energy NW WA Elec Rev Preref Columbia St				07/01/2016	Call	100.0000		3,000,000	3,000,000	3,041,516	3,010,292		(10,292)		(10,292)		3,000,000			0	150,000	07/01/2021	1
29270C C6 0	Energy NW WA Elec Rev Unref Columbia Sta				07/01/2016	Call	100.0000		7,000,000	7,000,000	7,096,870	7,024,015		(24,015)		(24,015)		7,000,000			0	350,000	07/01/2021	1FE
3128F2 EB 7	FHLMC Gold PC Pool #D62830	7.000% 08/1			09/01/2016	Paydown			283	283	275	278		5		5		283			0	13	08/15/2025	1
3128F2 FX 8	FHLMC Gold PC Pool #D62882	7.000% 08/1			09/01/2016	Paydown			958	958	933	940		18		18		958			0	45	08/15/2025	1
3128NE A5 9	FHLMC Pool #1A0028	3.336% 10/25/35			09/01/2016	Paydown			5,027	5,027	5,075	5,043		(16)		(16)		5,027			0	112	10/25/2035	1
312903 HR 1	FHLMC REMIC Ser 113-C	8.500% 05/15/21			09/15/2016	Paydown			7,373	7,373	7,470	7,395		(22)		(22)		7,373			0	417	05/15/2021	1
312905 E4 0	FHLMC REMIC Ser 1085 CI G	8.500% 05/15			09/01/2016	Paydown			2,227	2,227	2,214	2,216		11		11		2,227			0	126	05/15/2021	1
312905 YJ 5	FHLMC REMIC Ser 1077-E	9.000% 05/15/21			09/01/2016	Paydown			5,177	5,177	5,462	5,345		(168)		(168)		5,177			0	308	05/15/2021	1
312906 E5 5	FHLMC REMIC Ser 1116-XA	8.400% 08/15/2			09/01/2016	Paydown			1,904	1,904	1,832	1,880		24		24		1,904			0	107	08/15/2021	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD	7.000% 12/15/2			09/01/2016	Paydown			7,508	7,508	7,702	7,602		(94)		(94)		7,508			0	337	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z	7.000% 05/15/23			09/01/2016	Paydown			37,301	37,301	38,370	37,815		(513)		(513)		37,301			0	1,754	05/15/2023	1
31292G PB 6	FHLMC Gold PC Pool #C00418	7.000% 08/1			09/01/2016	Paydown			161	161	157	158		3		3		161			0	7	08/15/2025	1
3132GK ZN 9	FHLMC Pool #Q04649	3.500% 11/15/41			09/01/2016	Paydown			2,629,263	2,629,263	2,732,773	2,729,512		(100,249)		(100,249)		2,629,263			0	62,149	11/15/2041	1
3132GL XT 6	FGLMC Pool #Q05490	3.500% 01/15/42			09/01/2016	Paydown			1,063,096	1,063,096	1,104,793	1,103,179		(40,083)		(40,083)		1,063,096			0	25,153	01/15/2042	1
3132GR AS 0	FGLMC Pool #Q06017	3.500% 02/15/42			09/01/2016	Paydown			472,745	472,745	491,325	490,635		(17,890)		(17,890)		472,745			0	11,862	02/15/2042	1
3132GR ZW 4	FGLMC Pool #Q06757	3.500% 03/15/42			09/01/2016	Paydown			69,321	69,321	71,447			(2,126)		(2,126)		69,321			0	1,650	03/15/2042	1
3132GT GV 3	FHLMC Pool #Q08012	3.500% 04/15/42			09/01/2016	Paydown			1,289,694	1,289,694	1,340,183	1,338,000		(48,306)		(48,306)		1,289,694			0	30,442	04/15/2042	1
31335G EC 5	FHLMC Gold PC Pool #C80131	6.000% 03/1			09/01/2016	Paydown			17,081	17,081	16,689	16,814		267		267		17,081			0	677	03/15/2024	1
31339D KD 9	FHLMC REMIC Ser 2415 CE	5.500% 02/15/1			09/01/2016	Paydown			41,364	41,364	42,708	41,409		(46)		(46)		41,364			0	1,506	02/15/2017	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	6.250% 12/15/2			09/01/2016	Paydown			21,167	21,167	22,238	21,587		(420)		(420)		21,167			0	859	12/15/2023	1
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	6.750% 02/15/24			09/01/2016	Paydown			45,386	45,386	46,957	46,107		(721)		(721)		45,386			0	1,972	02/15/2024	1
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	6.500% 02/15/24			09/01/2016	Paydown			47,151	47,151	47,446	47,200		(50)		(50)		47,151			0	2,012	02/15/2024	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	6.500% 04/15/26			09/01/2016	Paydown			16,489	16,489	16,999	16,748		(259)		(259)		16,489			0	711	04/15/2026	1

QE05.1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
3133TA	CQ	3		09/01/2016	Paydown.....		6,750	6,750	6,967	6,838		(87)		(87)		6,750			0	313	06/17/2027	1
3133TC	6P	8		09/01/2016	Paydown.....		34,009	34,009	35,311	34,770		(761)		(761)		34,009			0	1,571	11/20/2027	1
3133TH	RV	1		09/01/2016	Paydown.....		215,891	215,891	215,248	215,299		592		592		215,891			0	8,624	01/15/2019	1
31340Y	GR	4		09/15/2016	Paydown.....		1,781	1,781	1,845	1,780		1		1		1,781			0	111	04/15/2020	1
31342A	P4	5		09/01/2016	Paydown.....		16,279	16,279	16,263	15,825		454		454		16,279			0	306	03/25/2033	1
31356B	CJ	7		09/01/2016	Paydown.....		1,383	1,383	1,237	1,284		99		99		1,383			0	55	03/15/2024	1
31358E	MW	9		09/01/2016	Paydown.....		6,422	6,422	7,208	6,741		(319)		(319)		6,422			0	429	06/25/2020	1
31358E	RK	0		09/01/2016	Paydown.....		4,246	4,246	4,146	4,201		45		45		4,246			0	255	07/25/2020	1
31358E	XG	2		09/01/2016	Paydown.....		3,343	3,343	3,333	3,325		18		18		3,343			0	206	07/25/2020	1
31358G	PP	6		09/01/2016	Paydown.....		3,929	3,929	4,229	4,028		(99)		(99)		3,929			0	231	05/25/2021	1
31358G	X4	4		09/01/2016	Paydown.....		2,959	2,959	2,906	2,932		27		27		2,959			0	169	06/25/2021	1
31358H	GT	6		09/01/2016	Paydown.....		817	817	785	806		11		11		817			0	43	07/25/2021	1
31358H	XU	4		09/01/2016	Paydown.....		13,485	13,485	14,049	13,617		(133)		(133)		13,485			0	723	07/25/2021	1
31358M	P4	0		09/01/2016	Paydown.....		18,715	18,715	19,469	18,923		(208)		(208)		18,715			0	1,085	05/25/2022	1
31358M	WZ	3		09/01/2016	Paydown.....		8,877	8,877	8,726	8,744		133		133		8,877			0	393	04/25/2022	1
31358N	5B	4		09/01/2016	Paydown.....		14,111	14,111	14,518	14,261		(150)		(150)		14,111			0	681	07/25/2022	1
31359B	DN	4		09/01/2016	Paydown.....		2,551	2,551	2,514	2,527		24		24		2,551			0	96	07/25/2023	1
31359B	ZK	6		09/01/2016	Paydown.....		30,120	30,120	29,725	29,916		205		205		30,120			0	1,335	07/25/2023	1
31359K	2K	2		09/01/2016	Paydown.....		732	732	710	715		17		17		732			0	32	05/17/2036	1
31359P	DJ	2		09/01/2016	Paydown.....		12,038	12,038	12,930	12,723		(685)		(685)		12,038			0	572	01/17/2037	1
31359Q	LQ	5		09/01/2016	Paydown.....		63,261	63,261	62,015	62,461		799		799		63,261			0	2,740	09/18/2027	1
31359V	BH	5		09/01/2016	Paydown.....		1,565	1,565	1,604	1,587		(23)		(23)		1,565			0	66	10/17/2038	1
313602	3E	2		09/01/2016	Paydown.....		5,160	5,160	5,143	5,132		28		28		5,160			0	313	10/25/2019	1
313602	W4	2		09/01/2016	Paydown.....		2,947	2,947	2,836	2,911		36		36		2,947			0	169	10/25/2019	1
313603	2H	4		09/01/2016	Paydown.....		1,140	1,140	1,139	1,134		6		6		1,140			0	72	04/25/2020	1
313603	5J	7		09/01/2016	Paydown.....		46,658	46,658	50,914	48,218		(1,559)		(1,559)		46,658			0	3,166	04/25/2020	1
313603	GW	6		09/01/2016	Paydown.....		2,004	2,004	1,942	1,982		22		22		2,004			0	116	11/25/2019	1
313603	JJ	2		09/01/2016	Paydown.....		1,402	1,402	1,392	1,395		7		7		1,402			0	81	12/25/2019	1
313603	QH	8		09/01/2016	Paydown.....		662	662	652	657		5		5		662			0	39	01/25/2020	1
313603	TW	2		09/01/2016	Paydown.....		21,959	21,959	24,147	22,448		(488)		(488)		21,959			0	1,372	01/25/2020	1
31373U	ZC	4		09/01/2016	Paydown.....		147	147	154	152		(5)		(5)		147			0	9	01/25/2025	1
31377H	VB	5		09/01/2016	Paydown.....		28	28	27	27				0		28			0	1	05/25/2027	1
31377M	AP	6		09/01/2016	Paydown.....		54,616	54,616	58,618	55,548		(932)		(932)		54,616			0	2,197	12/25/2019	1
31377T	BE	5		09/01/2016	Paydown.....		8,704	8,704	9,082	8,771		(68)		(68)		8,704			0	287	06/25/2019	1
3137A3	HS	1		09/01/2016	Paydown.....		974,484	974,484	976,239	973,879		605		605		974,484			0	26,596	07/15/2037	1

QE05.2

SCHEDULE D - PART 4

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 Design- ation or Market Indicator (a)
31381L NY 9	FNMA Pool #464007	6.650% 01/25/28.....	.	09/01/2016.	Paydown.....		8,987	8,987	11,502	11,359	.....	.....(2,372)	.....	.....(2,372)	.....	.....8,987	.....	.....	.....0	399	01/25/2028....	1.....
3138MC 3U 6	FNMA Pool #AP8910	3.500% 10/25/42.....	.	09/01/2016.	Paydown.....		558,370	558,370	563,954	563,721	.....	.....(5,351)	.....	.....(5,351)	.....	.....558,370	.....	.....	.....0	13,102	10/25/2042....	1.....
3138W9 GP 9	FNMA Pool #AS0205	3.000% 08/25/43.....	.	09/01/2016.	Paydown.....		79,437	79,437	75,329	75,500	.....	.....3,937	.....	.....3,937	.....	.....79,437	.....	.....	.....0	1,571	08/25/2043....	1.....
3138W9 KQ 2	FNMA Pool #AS0302	3.000% 08/25/43.....	.	09/01/2016.	Paydown.....		343,997	343,997	326,205	326,986	.....	.....17,011	.....	.....17,011	.....	.....343,997	.....	.....	.....0	6,790	08/25/2043....	1.....
3138W9 LM 0	FNMA Pool #AS0331	3.000% 08/25/43.....	.	09/01/2016.	Paydown.....		100,076	100,076	94,900	95,135	.....	.....4,941	.....	.....4,941	.....	.....100,076	.....	.....	.....0	1,993	08/25/2043....	1.....
3138WE NA 3	FNMA Pool #AS4884	3.000% 05/25/45.....	.	09/01/2016.	Paydown.....		1,991,973	1,991,973	2,012,671	2,012,545	.....	.....(20,572)	.....	.....(20,572)	.....	.....1,991,973	.....	.....	.....0	40,741	05/25/2045....	1.....
3138WE RA 9	FNMA Pool #AS4980	3.000% 05/25/45.....	.	09/01/2016.	Paydown.....		4,409,368	4,409,368	4,432,061	4,431,600	.....	.....(22,233)	.....	.....(22,233)	.....	.....4,409,368	.....	.....	.....0	89,664	05/25/2045....	1.....
3138WE VB 2	FNMA Pool #AS5109	3.500% 06/25/45.....	.	09/01/2016.	Paydown.....		2,989,250	2,989,250	3,093,406	3,091,836	.....	.....(102,586)	.....	.....(102,586)	.....	.....2,989,250	.....	.....	.....0	71,435	06/25/2045....	1.....
3138WF B6 2	FNMA Pool #AS5460	3.500% 07/25/45.....	.	09/01/2016.	Paydown.....		2,559,616	2,559,616	2,667,200	2,666,226	.....	.....(106,610)	.....	.....(106,610)	.....	.....2,559,616	.....	.....	.....0	62,300	07/25/2045....	1.....
3138WF NY 8	FNMA Pool #AS5806	3.000% 09/25/45.....	.	09/01/2016.	Paydown.....		813,885	813,885	820,943	820,862	.....	.....(6,977)	.....	.....(6,977)	.....	.....813,885	.....	.....	.....0	16,868	09/25/2045....	1.....
3138WW BR 9	FNMA Pool #AT8147	3.000% 07/25/43.....	.	09/01/2016.	Paydown.....		362,675	362,675	351,285	351,626	.....	.....11,049	.....	.....11,049	.....	.....362,675	.....	.....	.....0	8,060	07/25/2043....	1.....
3138X0 Y2 8	FNMA Pool #AU1628	3.000% 07/25/43.....	.	09/01/2016.	Paydown.....		192,781	192,781	182,810	183,240	.....	.....9,541	.....	.....9,541	.....	.....192,781	.....	.....	.....0	3,896	07/25/2043....	1.....
3138X0 Y5 1	FNMA Pool #AU1631	3.000% 07/25/43.....	.	09/01/2016.	Paydown.....		166,322	166,322	161,098	161,332	.....	.....4,990	.....	.....4,990	.....	.....166,322	.....	.....	.....0	3,309	07/25/2043....	1.....
3138X0 Y6 9	FNMA Pool #AU1632	3.000% 07/25/43.....	.	09/01/2016.	Paydown.....		1,020,181	1,020,181	974,381	976,376	.....	.....43,805	.....	.....43,805	.....	.....1,020,181	.....	.....	.....0	20,604	07/25/2043....	1.....
3138X2 VU 5	FNMA Pool #AU3326	3.500% 07/25/43.....	.	09/01/2016.	Paydown.....		336,936	336,936	340,305	340,033	.....	.....(3,097)	.....	.....(3,097)	.....	.....336,936	.....	.....	.....0	7,860	07/25/2043....	1.....
3138X3 CJ 9	FNMA Pool #AU3672	3.500% 07/25/43.....	.	09/01/2016.	Paydown.....		4,721	4,721	4,768	4,765	.....	.....(44)	.....	.....(44)	.....	.....4,721	.....	.....	.....0	110	07/25/2043....	1.....
3138X3 EJ 7	FNMA Pool #AU3736	3.000% 08/25/43.....	.	09/01/2016.	Paydown.....		725,406	725,406	702,623	703,644	.....	.....21,762	.....	.....21,762	.....	.....725,406	.....	.....	.....0	14,637	08/25/2043....	1.....
3138YH U2 4	FNMA Pool #AY4200	3.000% 05/25/45.....	.	09/01/2016.	Paydown.....		944,890	944,890	950,205	950,099	.....	.....(5,209)	.....	.....(5,209)	.....	.....944,890	.....	.....	.....0	19,432	05/25/2045....	1.....
3138YP A2 8	FNMA Pool #AY9024	3.000% 05/25/45.....	.	09/01/2016.	Paydown.....		2,114,052	2,114,052	2,147,745	2,147,180	.....	.....(33,128)	.....	.....(33,128)	.....	.....2,114,052	.....	.....	.....0	43,311	05/25/2045....	1.....
3138YY DT 7	FNMA Pool #AZ6413	3.000% 11/25/45.....	.	09/01/2016.	Paydown.....		205,283	205,283	206,171	41,698	.....	.....(884)	.....	.....(884)	.....	.....205,283	.....	.....	.....0	3,827	11/25/2045....	1.....
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	6.500% 09/25.....	.	09/01/2016.	Paydown.....		10,032	10,032	10,372	10,204	.....	.....(171)	.....	.....(171)	.....	.....10,032	.....	.....	.....0	419	09/25/2031....	1.....
313920 XZ 8	FNMA REMIC Ser 2001-W2 CI AF6	6.589% 1.....	.	09/01/2016.	Paydown.....		6,901	6,901	6,860	6,929	.....	.....(28)	.....	.....(28)	.....	.....6,901	.....	.....	.....0	287	10/25/2031....	1.....
31392E 6A 3	FNMA REMIC Ser 2002-67 CI AN	5.000% 11.....	.	09/01/2016.	Paydown.....		105,918	105,918	105,705	105,614	.....	.....304	.....	.....304	.....	.....105,918	.....	.....	.....0	3,517	11/25/2017....	1.....
31392E FL 9	FNMA REMIC Ser 2002-55 CI GC	5.500% 09.....	.	09/01/2016.	Paydown.....		30,074	30,074	31,061	30,111	.....	.....(36)	.....	.....(36)	.....	.....30,074	.....	.....	.....0	1,107	09/25/2017....	1.....
31392E SX 9	FNMA REMIC Ser 2002-59 CI B	5.500% 09.....	.	09/01/2016.	Paydown.....		8,217	8,217	8,543	8,261	.....	.....(44)	.....	.....(44)	.....	.....8,217	.....	.....	.....0	301	09/25/2017....	1.....
31392R YX 3	FHLMC REMIC Ser 2489 CI PE	6.000% 08/1.....	.	09/01/2016.	Paydown.....		51,812	51,812	51,535	51,580	.....	.....232	.....	.....232	.....	.....51,812	.....	.....	.....0	1,944	08/15/2032....	1.....
31392T WT 0	FHLMC REMIC Ser 2478 JF	6.000% 08/15/2.....	.	09/01/2016.	Paydown.....		21,372	21,372	22,260	21,629	.....	.....(258)	.....	.....(258)	.....	.....21,372	.....	.....	.....0	871	08/15/2022....	1.....
31392U KL 7	FHLMC REMIC Ser 2504 N	5.500% 09/15/1.....	.	09/01/2016.	Paydown.....		16,596	16,596	16,956	16,619	.....	.....(23)	.....	.....(23)	.....	.....16,596	.....	.....	.....0	606	09/15/2017....	1.....
31392U MQ 4	FHLMC REMIC Ser 2503 BH	5.500% 09/15/1.....	.	09/01/2016.	Paydown.....		45,973	45,973	47,476	46,065	.....	.....(92)	.....	.....(92)	.....	.....45,973	.....	.....	.....0	1,679	09/15/2017....	1.....
31392U RH 9	FHLMC REMIC Ser 2501 AN	5.500% 09/15/1.....	.	09/01/2016.	Paydown.....		51,145	51,145	52,619	51,251	.....	.....(107)	.....	.....(107)	.....	.....51,145	.....	.....	.....0	1,875	09/15/2017....	1.....
31393A 2V 8	FNMA REMIC Ser 2003-38 CI MP	5.500% 05.....	.	09/01/2016.	Paydown.....		112,309	112,309	114,836	112,674	.....	.....(365)	.....	.....(365)	.....	.....112,309	.....	.....	.....0	4,090	05/25/2023....	1.....
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	5.398%.....	.	09/01/2016.	Paydown.....		96,675	96,675	97,430	96,930	.....	.....(255)	.....	.....(255)	.....	.....96,675	.....	.....	.....0	3,514	10/25/2042....	1.....
31394W CK 2	FHLMC REMIC Ser 2773 CI CD	4.500% 04/1.....	.	09/01/2016.	Paydown.....		37,985	37,985	34,419	36,338	.....	.....1,648	.....	.....1,648	.....	.....37,985	.....	.....	.....0	1,178	04/15/2024....	1.....
31395G C3 4	FHLMC REMIC Ser 2852 CI NY	5.000% 09/1.....	.	07/01/2016.	Paydown.....		346,785	346,785	341,317	345,206	.....	.....1,579	.....	.....1,579	.....	.....346,785	.....	.....	.....0	10,115	09/15/2033....	1.....
31396J NC 5	FHLMC REMIC Ser 3131 CI MD	5.500% 01/1.....	.	09/01/2016.	Paydown.....		473,523	473,523	469,689	471,792	.....	.....1,732	.....	.....1,732	.....	.....473,523	.....	.....	.....0	17,300	01/15/2035....	1.....
31403A WY 7	FNMA Pool #743263	3.500% 10/25/18.....	.	09/01/2016.	Paydown.....		9,606	9,606	8,957	9,380	.....	.....226	.....	.....226	.....	.....9,606	.....	.....	.....0	224	10/25/2018....	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31408G	KD	8	FNMA Pool #850892	5.000%	10/01/35.....	09/01/2016.	Paydown.....	3,712	3,712	3,712	3,712				0		3,712			0	124	10/01/2035....	1.....
31408J	BM	2	FNMA Pool #852444	5.000%	10/01/35.....	09/01/2016.	Paydown.....	4,691	4,691	4,691	4,691				0		4,691			0	154	10/01/2035....	1.....
31409Y	L6	2	FNMA Pool #882449	5.000%	01/25/36.....	09/01/2016.	Paydown.....	2,237	2,237	2,237	2,237				0		2,237			0	73	01/25/2036....	1.....
3140E2	4V	0	FNMA Pool #AZ9835	3.000%	09/25/45.....	09/01/2016.	Paydown.....	738,385	738,385	744,788	744,717		(6,332)		(6,332)		738,385			0	15,251	09/25/2045....	1.....
3140E6	WA	6	FNMA Pool #BA2440	3.000%	11/25/45.....	09/01/2016.	Paydown.....	663,623	663,623	675,703	675,637		(12,014)		(12,014)		663,623			0	14,106	11/25/2045....	1.....
3140E8	FP	8	FNMA Pool #BA3773	3.000%	11/25/45.....	09/01/2016.	Paydown.....	677,751	677,751	690,088	690,020		(12,270)		(12,270)		677,751			0	13,178	11/25/2045....	1.....
31412W	TB	2	FNMA Pool #937146	6.500%	05/25/37.....	09/01/2016.	Paydown.....	402		409	409		(7)		(7)		402			0	17	05/25/2037....	1.....
31413H	G3	6	FNMA Pool #945818	6.000%	07/25/37.....	09/01/2016.	Paydown.....	90,698	90,698	91,009	90,978		(280)		(280)		90,698			0	3,628	07/25/2037....	1.....
31417D	LN	1	FNMA Pool #AB6632	3.500%	10/25/42.....	09/01/2016.	Paydown.....	1,367,318	1,367,318	1,430,556	1,430,191		(62,873)		(62,873)		1,367,318			0	32,742	10/25/2042....	1.....
31417G	ZX	7	FNMA Pool #AB9757	3.500%	06/25/43.....	09/01/2016.	Paydown.....	9,124,752	9,124,752	9,215,999	9,211,596		(86,845)		(86,845)		9,124,752			0	214,730	06/25/2043....	1.....
31418B	SY	3	FNMA Pool # MA2334	3.500%	07/25/45.....	09/01/2016.	Paydown.....	638,538	638,538	659,340	659,113		(20,575)		(20,575)		638,538			0	15,137	07/25/2045....	1.....
31419B	CT	0	FNMA Pool #AE0981	3.500%	03/25/41.....	09/29/2016.	Basis Adjustment.....	114,964	3,692,032	114,964					0		114,964			0		03/25/2041....	1.....
343137	AA	3	Florida St Tpk Rev Preref Dept Transn Se.....			07/01/2016.	Call 101.0000.....	2,358,350	2,335,000	2,364,933			(6,583)		(6,583)		2,358,350			0	58,375	07/01/2017....	1FE.....
343137	AL	9	Florida St Tpk Rev Unref Dept Transn Ser.....			07/01/2016.	Call 101.0000.....	2,691,650	2,665,000	2,699,030			(7,380)		(7,380)		2,691,650			0	66,625	07/01/2017....	1FE.....
403760	FK	2	Gwinnett Cnty GA Wtr & Swr Rev Ref 4.3.....			08/01/2016.	Call 100.0000.....	5,000,000	5,000,000	4,938,650	4,962,942		37,058		37,058		5,000,000			0	218,750	08/01/2025....	1FE.....
45129W	FM	7	Idaho Hsg & Fin Assn Rev Grant & Rev Ant.....			07/15/2016.	Call 100.0000.....	7,480,000	7,480,000	7,900,077	7,507,161		(27,161)		(27,161)		7,480,000			0	374,000	07/15/2017....	1FE.....
452252	DB	2	Illinois St Toll Hwy Auth Rev Ser A-1.....			07/01/2016.	Call 100.0000.....	10,000,000	10,000,000	10,409,100	10,024,945		(24,945)		(24,945)		10,000,000			0	500,000	01/01/2026....	1FE.....
452252	DC	0	Illinois St Toll Hwy Auth Rev Sr Priorit.....			07/01/2016.	Call 100.0000.....	10,000,000	10,000,000	10,384,400	10,023,471		(23,471)		(23,471)		10,000,000			0	500,000	01/01/2027....	1FE.....
454806	AU	4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT.....			07/11/2016.	Call 100.0000.....	1,430,000	1,430,000	1,430,000	1,430,000				0		1,430,000			0	70,267	07/01/2021....	1FE.....
462590	KF	6	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			08/30/2016.	Call 100.0000.....	150,000	150,000	149,031	149,055		945		945		150,000			0	5,044	12/01/2034....	1FE.....
57419P	EL	9	Maryland St Cmnty Dev Rev LBASS AMT Admn.....			09/01/2016.	Call 100.0000.....	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	240,000	09/01/2021....	1FE.....
57429L	AL	0	Maryland St Trans Auth Rev Ltd Oblg Txbl.....			07/01/2016.	Call 100.0000.....	175,000	175,000	175,000	175,000				0		175,000			0	11,340	07/01/2022....	1FE.....
57563R	JC	4	Massachusetts Educ Fin Rev LBASS AMT Iss.....			07/01/2016.	Call 100.0000.....	315,000	315,000	315,000	315,000				0		315,000			0	17,955	01/01/2031....	1FE.....
576049	H7	8	Massachusetts St Wtr Rs Aut Rev Ser A 5.....			08/01/2016.	Maturity.....	5,000,000	5,000,000	5,558,500	5,035,372		(35,372)		(35,372)		5,000,000			0	262,500	08/01/2016....	1FE.....
591745	ZT	4	Metro Atlanta RTA GA Rev Sales Tax Ref T.....			07/01/2016.	Call 100.0000.....	10,000,000	10,000,000	10,706,300	10,041,768		(41,768)		(41,768)		10,000,000			0	500,000	07/01/2020....	1FE.....
83712D	PY	6	South Carolina St Hsg Fin Rev LBASS AMT.....			07/01/2016.	Call 100.0000.....	190,000	190,000	190,000	190,000				0		190,000			0	10,070	07/01/2023....	1FE.....
915137	ZS	5	University TX Rev Fin Sys Ser B 5.000%.....			08/15/2016.	Call 100.0000.....	10,000,000	10,000,000	10,431,700	10,032,026		(32,026)		(32,026)		10,000,000			0	500,000	08/15/2023....	1FE.....
928172	NM	3	Virginia St Pub Bldg Auth Rev Pub Facs.....			08/01/2016.	Call 100.0000.....	500,000	500,000	533,460	502,366		(2,366)		(2,366)		500,000			0	25,000	08/01/2020....	1FE.....
928172	PH	2	Virginia St Pub Bldg Auth Rev LBASS Pub.....			08/01/2016.	Call 100.0000.....	9,010,000	9,010,000	9,255,464	9,083,342		(73,342)		(73,342)		9,010,000			0	450,500	08/01/2020....	1FE.....
92817S	CD	8	Virginia St Pub Sch Auth Rev LBASS Ser A.....			08/01/2016.	Call 100.0000.....	9,665,000	9,665,000	10,227,406	9,704,221		(39,221)		(39,221)		9,665,000			0	483,250	08/01/2018....	1FE.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....							166,489,838	174,766,119	172,640,916	162,094,874	0	(1,037,821)	0	(1,037,821)	0	166,489,838	0	0	0	7,039,500	XXX	XXX

Bonds - Industrial and Miscellaneous																							
000000	00	0	Duke Finance LLC 1st Lien TL Nt 1 7.00.....	09/30/2016.	Redemption	100.0000.....		31,328	31,328	28,195			3,133		3,133		31,328			0	792	10/28/2021....	4FE.....
00191D	AC	4	ARES CLO Ltd Inc CLO Ser 2012-25A CI B1.....	09/08/2016.	Paydown.....			5,000,000	5,000,000	4,975,000			25,000		25,000		5,000,000			0	93,461	01/17/2024....	1FE.....
00206R	AY	8	AT&T Inc Sr Nt 2.400% 08/15/16.....	08/15/2016.	Maturity.....			2,500,000	2,500,000	2,494,175	2,498,927		1,073		1,073		2,500,000			0	60,000	08/15/2016....	2FE.....

QE05.4

SCHEDULE D - PART 4

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

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
														11	12	13	14	15							
CUSIP Identification	Description					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl.....						08/25/2016.	Paydown.....		32,239	32,239	20,617	14,074	6,544	11,622		18,166		32,239			0	120	07/25/2036....	1FM.....
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl.....						09/26/2016.	Paydown.....		62,631	62,631	40,944	40,944		21,687		21,687		62,631			0	330	09/25/2035....	1FM.....
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1 6.500%.....						08/31/2016.	Redemption 100.0000.....		6,667	6,667	6,600	6,467	139	61		200		6,667			0	343	02/13/2022....	4FE.....
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%.....						09/15/2016.	Redemption 100.0000.....		89,371	89,371	94,733	91,527		(2,156)		(2,156)		89,371			0	4,485	06/15/2021....	1.....
01741R AE 2	Allegheny Technologies Inc Sr Nt 5.950.....						08/29/2016.	Goldman Sachs & Company.....		1,628,200	1,750,000	1,476,040	590,000	428,798	24,591		453,389		1,485,888		142,312	142,312	115,775	01/15/2021....	4FE.....
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2.....						09/01/2016.	Paydown.....		100,240	100,240	95,974	95,974				0		95,974		4,267	4,267	1,158	01/25/2047....	1FM.....
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2.....						09/01/2016.	Paydown.....		40,491	45,289	38,607	38,607				0		38,607		1,883	1,883	5,026	05/25/2037....	1FM.....
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2.....						09/01/2016.	Paydown.....		608,059	600,191	559,938	559,938				0		559,938		48,121	48,121	52,054	03/25/2047....	1FM.....
02376T AC 2	American Airlines Inc LBASS EETC Ser 201.....						07/15/2016.	Redemption 100.0000.....		231,905	231,905	239,077	236,543	804	(5,442)		(4,638)		231,905			0	12,987	07/15/2020....	3FE.....
023772 AB 2	American Airlines Inc LBASS EETC Ser 201.....						07/15/2016.	Redemption 100.0000.....		124,796	124,796	118,544	119,356		5,440		5,440		124,796			0	4,992	07/15/2025....	1FE.....
02377B AC 0	American Airlines Inc LBASS EETC Ser 201.....						09/22/2016.	Redemption 100.0000.....		713,842	713,842	713,842	713,842				0		713,842			0	31,235	03/22/2025....	2FE.....
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013.....						07/15/2016.	Redemption 100.0000.....		723,423	723,423	727,921	642,346		(3,713)		(3,713)		723,423			0	33,711	01/15/2023....	2FE.....
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N.....						09/30/2016.	Redemption 100.0000.....		53,712	53,712	53,444	51,877	1,623	212		1,835		53,712			0	1,942	05/20/2021....	4FE.....
03072S KH 7	Ameritrust Mtg Sec Inc RMBS Ser 2003-10.....						09/26/2016.	Paydown.....		536,963	536,963	519,021	521,311		15,652		15,652		536,963			0	4,342	12/25/2033....	1FM.....
03072S ZK 4	Ameritrust Mtg Sec Inc RMBS Ser 2005-X1.....						09/26/2016.	Paydown.....		407,474	407,474	392,448	397,776		9,698		9,698		407,474			0	3,785	03/25/2035....	1FM.....
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....						09/28/2016.	Paydown.....		12,407	12,407	12,238	12,330		171		171		12,501		(94)	(94)	1,123	03/25/2027....	1FM.....
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser.....						09/01/2016.	Paydown.....		234	234	234	233		1		1		234			0	11	08/25/2027....	1FM.....
032511 BH 9	Anadarko Petroleum Corp Sr Nt 6.375% 0.....						09/29/2016.	Basis Adjustment.....		27,685	2,700,000	27,685					0		27,685			0		09/15/2017....	3FE.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.....						09/15/2016.	Redemption 100.0000.....		49,889	49,889	49,889	49,889				0		49,889			0	2,110	02/15/2025....	1.....
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11.....						09/26/2016.	Paydown.....		105,823	105,823	100,946	101,815		4,008		4,008		105,823			0	1,206	11/25/2034....	1FM.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19.....						09/21/2016.	Paydown.....		20	20				20		20		20			0	1	06/21/2029....	1FM.....
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20.....						09/26/2016.	Paydown.....		558,538	558,538	536,348	538,061		20,477		20,477		558,538			0	5,171	11/25/2033....	1FM.....
04541G UN 0	Asset Backed Securities Corp RMBS Ser 20.....						09/26/2016.	Paydown.....		1,401,846	1,401,846	1,212,596	1,264,200		137,646		137,646		1,401,846			0	8,976	11/25/2035....	1FM.....
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term.....						09/30/2016.	Redemption 100.0000.....		116,364	116,364	114,618	66,327	48,954	1,083		50,037		116,364			0	6,642	11/18/2018....	5FE.....
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....						09/20/2016.	Basis Adjustment.....		281,816	6,000,000	281,816					0		281,816			0		09/05/2032....	1FM.....
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....						09/20/2016.	Basis Adjustment.....		113,085	3,000,000	113,085					0		113,085			0		09/05/2032....	1FM.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....						09/15/2016.	Redemption 100.0000.....		65,776	65,776	66,411	66,054		(277)		(277)		65,776			0	3,049	05/15/2022....	2.....
05675# AA 7	BAIF US Renew Pwr Hldgs LLC Ln 3.561%.....						08/19/2016.	Maturity.....		37,500,000	37,500,000	37,500,000	37,396,875	103,125			103,125		37,500,000			0	839,666	08/19/2016....	5*.....
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200.....						09/01/2016.	Paydown.....		294,689	294,689	287,763	287,763		6,926		6,926		294,689			0	10,798	01/25/2036....	1FM.....
05950T AF 2	Banc of America Mtg Securities RMBS Ser.....						09/01/2016.	Paydown.....		71,484	84,195	78,639	68,743	10,860	7		10,867		79,610		(8,126)	(8,126)	2,886	11/20/2046....	1FM.....
059512 AE 3	Banc of America Comm Mtg Inc CMBS Ser 20.....						09/01/2016.	Paydown.....		4,174,842	4,174,842	4,096,925	4,096,948		77,894		77,894		4,174,842			0	193,712	06/10/2049....	1FM.....
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005.....						09/01/2016.	Paydown.....		139,315	139,315	140,621	140,567		(1,252)		(1,252)		139,315			0	2,669	03/25/2035....	1FM.....
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.....						09/26/2016.	Paydown.....		248,539	248,539	234,404	234,404		14,134		14,134		248,539			0	2,354	09/25/2034....	1FM.....
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl.....						09/26/2016.	Paydown.....		14,042	14,029	6,095	6,095				0		6,095		7,947	7,947	72	03/25/2037....	1FM.....
10513K AA 2	Branch Banking & Tr Sub Nt 5.625% 09/1.....						09/15/2016.	Maturity.....		10,000,000	10,000,000	9,992,950	4,999,182		1,668		1,668		10,000,000			0	562,500	09/15/2016....	1FE.....

QE05.5

SCHEDULE D - PART 4

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												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)
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			.	08/15/2016.	Redemption 100.0000.....		294,114	294,114	294,114	294,114				0		294,114			0	18,412	02/15/2023....	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			.	07/15/2016.	Redemption 100.0000.....		218,731	218,731	218,731	218,731				0		218,731			0	13,080	01/15/2024....	1.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....			.	09/30/2016.	Redemption 100.0000.....		93,056	93,056	92,719			337		337		93,056			0	235	01/27/2019....	3FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N.....			.	08/31/2016.	Tax Free Exchange.....		92,719	93,056	92,590	91,350	1,281	88		1,369		92,719			0	2,115	01/27/2019....	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....			.	09/30/2016.	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.....			.	08/31/2016.	Tax Free Exchange.....		12,738	12,738	12,738	12,383	354			354		12,738			0	371	12/31/2019....	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....			.	09/30/2016.	Redemption 100.0000.....		23,437	23,437	23,358			79		79		23,437			0	78	01/27/2021....	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....			.	08/31/2016.	Tax Free Exchange.....		23,358	23,437	23,337	22,972	375	11		386		23,358			0	727	01/27/2021....	3FE.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....			.	09/01/2016.	Paydown.....		108,715	131,949	106,902	106,902				0		106,902		1,813	1,813	5,091	02/25/2037....	1FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser.....			.	09/01/2016.	Paydown.....		71,149	71,149	69,170	70,104		72		72		70,176		973	973	2,605	02/25/2022....	1FM.....
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser.....			.	09/01/2016.	Paydown.....		35,894	39,405	38,309	31,257	2,086	5,069		7,155		38,412		(2,518)	(2,518)	1,540	03/25/2022....	4FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....			.	09/01/2016.	Paydown.....				18,981	15,497		(15,497)		(15,497)					0	2,030	03/10/2047....	1FE.....
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20.....			.	09/20/2016.	Basis Adjustment.....		241,262	9,000,000	241,262					0		241,262			0		11/15/2037....	1FM.....
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20.....			.	09/20/2016.	Basis Adjustment.....		386,770	20,000,000	386,770					0		386,770			0		11/15/2037....	1FM.....
12594E AC 0	CNT Holdings III Corp 1st Lien Term Ln N.....			.	09/30/2016.	Redemption 100.0000.....		67,513	67,513	66,837			675		675		67,513			0	2,387	01/15/2023....	4FE.....
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl.....			.	09/20/2016.	Basis Adjustment.....		108,918	6,305,000	108,918					0		108,918			0		04/12/2035....	1FM.....
12638P AB 5	Credit Suisse Mtg Cap Crt RMBS Ser 2007-.....			.	09/01/2016.	Paydown.....		49,035	49,035	27,460	30,402		11,680	2,942	8,738		39,140		9,896	9,896	1,054	04/25/2037....	1FM.....
126410 LM 9	CSX Transportation Inc Co Gld Nt 6.251.....			.	07/15/2016.	Redemption 100.0000.....		140,759	140,759	140,759	140,759				0		140,759			0	8,799	01/15/2023....	1FE.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen.....			.	09/15/2016.	Redemption 100.0000.....		26,873	26,873	26,873	26,873				0		26,873			0	1,204	07/15/2022....	2.....
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....			.	09/15/2016.	Redemption 100.0000.....		60,196	60,196	60,196	60,196				0		60,196			0	2,670	10/15/2022....	1.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/.....			.	09/15/2016.	Redemption 100.0000.....		25,312	25,312	25,566	25,429		(116)		(116)		25,312			0	1,118	01/15/2023....	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-.....			.	09/01/2016.	Paydown.....		1,459,340	1,459,340	1,500,384	1,485,983		(26,644)		(26,644)		1,459,340			0	29,161	03/25/2043....	1FM.....
126650 BP 4	CVS Health Corp ABS PTC Nt 6.036% 12/1.....			.	09/10/2016.	Redemption 100.0000.....		46,732	46,732	54,402	53,085		(6,353)		(6,353)		46,732			0	1,881	12/10/2028....	2FE.....
126650 BQ 2	CVS Health Corp ABS PTC Nt 6.943% 01/1.....			.	09/10/2016.	Redemption 100.0000.....		130,948	130,948	132,120	132,547		(1,599)		(1,599)		130,948			0	6,064	01/10/2030....	2FE.....
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1.....			.	09/10/2016.	Redemption 100.0000.....		28,322	28,322	36,842	35,634		(7,312)		(7,312)		28,322			0	1,418	01/10/2032....	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1.....			.	09/10/2016.	Redemption 100.0000.....		73,101	73,101	73,101	73,101				0		73,101			0	2,293	01/10/2036....	2FE.....
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 Cl A3 1.06.....			.	09/26/2016.	Paydown.....		174,153	174,153	170,272			3,881		3,881		174,153			0	1,157	01/25/2036....	1FM.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A 0.794%.....			.	09/15/2016.	Paydown.....		238,791	238,791	99,579	99,579		139,211		139,211		238,791			0	1,156	03/15/2034....	1FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2.....			.	09/01/2016.	Paydown.....		423,801	423,801	420,026	420,209		3,592		3,592		423,801			0	15,245	09/25/2035....	2FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.67.....			.	09/15/2016.	Paydown.....		123,666	123,666	42,813	42,813		80,853		80,853		123,666			0	480	11/15/2036....	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			.	09/01/2016.	Paydown.....		54,375	63,783	53,361	53,361				0		53,361		1,014	1,014	2,162	12/25/2035....	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.000.....			.	09/01/2016.	Paydown.....		96,694	96,694	94,110	90,276	5,084	1,333		6,417		96,694			0	3,649	12/25/2035....	1FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1 2.8.....			.	09/01/2016.	Paydown.....		229,994	281,696	211,766	211,766				0		211,766		18,229	18,229	4,213	03/20/2036....	1FM.....
12669F D2 6	CWHL Inc RMBS Ser 2004-10 Cl A10 5.000.....			.	07/01/2016.	Paydown.....		16,357	16,357	15,314	16,263		94		94		16,357			0	477	07/25/2034....	1FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5 3.082.....			.	09/01/2016.	Paydown.....		30,627	30,627	30,055	30,238		389		389		30,627			0	577	08/25/2034....	1FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15.....			.	09/01/2016.	Paydown.....		73,512	73,672	72,509	66,286	6,704	2		6,706		72,993		519	519	2,478	08/25/2035....	1FM.....

QE05.6

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
12670N AB 9	CWGS Term Ln Nt 5	5.750%	02/20/20		09/30/2016	Redemption	100.0000	244,503	244,503	242,914			1,590		1,590		244,503			0	27,003	02/20/2020	3FE
12670N AB 9	CWGS Term Ln Nt 7	5.750%	02/20/20		09/30/2016	Tax Free Exchange		9,864,418	9,923,491	9,861,840			2,578		2,578		9,864,418			0	96,685	02/20/2020	3FE
13134M BE 2	Calpine Corp Term Ln Nt 1	3.500%	05/27		09/30/2016	Redemption	100.0000	25,000	25,000	24,875	23,703	1,181	116		1,297		25,000			0	666	05/27/2022	3FE
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE				09/25/2016	Paydown		221,007	221,007	196,281	196,281		24,725		24,725		221,007			0	979	02/25/2037	1FM
149123 BM 2	Caterpillar Inc Sr Nt	5.700%	08/15/16		08/15/2016	Maturity		500,000	500,000	499,579	499,920		80		80		500,000			0	28,500	08/15/2016	1FE
14912L 4X 6	Caterpillar Finl Svcs Corp Sr Nt	2.050			08/01/2016	Maturity		12,866,000	12,866,000	12,926,281	12,876,003		(10,003)		(10,003)		12,866,000			0	263,753	08/01/2016	1FE
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B				09/15/2016	Redemption	100.0000	91,958	91,958	103,026	96,341		(4,383)		(4,383)		91,958			0	4,845	09/15/2022	2
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005				09/26/2016	Paydown		541,977	541,977	508,950	521,123		20,854		20,854		541,977			0	3,359	06/25/2035	1FM
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL				09/01/2016	Redemption	100.0000	151,813	151,813	151,813	151,813				0		151,813			0	6,490	12/01/2016	1FE
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser				08/09/2016	Paydown		416,175	416,175	413,602			4,022		4,022		416,175			0	5,322	04/25/2045	1FE
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B	0			09/26/2016	Paydown		78,255	89,711	68,664	76,243		706		706		76,950		1,305	1,305	398	09/25/2036	1FM
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 CI 2A9	6			09/01/2016	Paydown		26,031	25,342	20,769	21,293		41		41		21,334		4,697	4,697	1,442	02/25/2037	1FM
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3				07/25/2016	Paydown		121,607	121,607	117,061	117,367		4,240		4,240		121,607			0	991	07/25/2034	1FM
165167 CQ 8	Chesapeake Energy Corp Co Gtd Nt	8.000			08/16/2016	Goldman Sachs & Company		8,899,750	9,700,000	4,800,000	4,753,000	54,758	205,749		260,507		5,013,507		3,886,243	3,886,243	508,711	12/15/2022	5FE
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3				09/01/2016	Paydown		16,551	16,442	13,971	13,594		751		751		14,345		2,206	2,206	583	07/25/2037	1FM
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI				09/01/2016	Paydown		886,966	886,966	898,899	898,330		(11,363)		(11,363)		886,966			0	21,233	06/25/2058	1FM
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P				09/01/2016	Paydown		1,360,393	1,360,393	1,382,488	1,382,281		(21,888)		(21,888)		1,360,393			0	34,133	09/25/2042	3FM
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser				09/01/2016	Paydown		123,025	123,025	115,653	118,261		4,764		4,764		123,025			0	4,499	06/25/2022	1FM
210805 BU 0	Continental Airlines Inc LBASS EETC Ser				07/02/2016	Paydown		12,540	12,540	12,398	12,527		13		13		12,540			0	924	01/02/2018	1FE
210805 CB 1	Continental Airlines Inc LBASS EETC Ser				09/15/2016	Paydown		2,701	2,701	2,535	2,675		26		26		2,701			0	180	03/15/2019	1FE
212168 AA 6	Continental Wind Sr Nt	6.000%	02/28/33		08/31/2016	Redemption	100.0000	235,290	235,290	235,290	235,290				0		235,290			0	14,117	02/28/2033	2FE
235851 AH 5	Danaher Corp Sr Nt	5.400%	03/01/19		08/15/2016	Call	110.5950	1,658,925	1,500,000	1,498,980	1,499,612		159,313		159,313		1,658,925			0	77,400	03/01/2019	1FE
24702N AD 2	Dell International Inc Term Ln C Nt 1				09/07/2016	Redemption	100.0000	13,753,397	13,753,397	13,684,630	13,712,777		40,620		40,620		13,753,397			0	443,155	10/29/2018	2FE
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS				09/01/2016	Paydown		16,639	16,639	16,636	16,628		11		11		16,639			0	594	09/25/2033	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI				09/01/2016	Paydown		80,602	80,602	80,579	81,433		(831)		(831)		80,602			0	3,044	12/25/2033	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI				09/01/2016	Paydown		47,907	47,907	47,895	48,595		(688)		(688)		47,907			0	1,458	01/25/2034	1FM
25468P CE 4	Disney Walt Co MT Nt	5.625%	09/15/16		09/15/2016	Maturity		11,500,000	11,500,000	11,477,261	11,496,204		3,796		3,796		11,500,000			0	646,875	09/15/2016	1FE
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1	3.500%			09/22/2016	Redemption	100.0000	9,267,107	9,267,107	9,256,809	9,227,388	29,508	10,210		39,718		9,267,107			0	256,755	02/06/2022	2FE
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1	3.500%			09/22/2016	Tax Free Exchange		4,553,398	4,556,847	4,552,955	4,537,316	15,666	416		16,082		4,553,398			0	126,418	02/06/2022	2FE
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N				09/15/2016	Redemption	100.0000	75,542	75,542	75,542	75,542				0		75,542			0	4,142	12/15/2020	1FE
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser				09/01/2016	Paydown		54,336	54,336	53,720	53,975		361		361		54,336			0	3,552	05/18/2026	3AM
302567 AA 0	FPL Energy American Wind LLC Sr Nt	6.6			07/09/2016	Redemption	100.0000	8,945	8,945	9,232	32,494		(23,549)		(23,549)		8,945			0	65,531	06/20/2023	2FE
30260@ AA 8	FMV Smithtown Assoc CTL	7.700%	10/04/1		09/01/2016	Redemption	100.0000	189,354	189,354	196,928	191,198		(1,844)		(1,844)		189,354			0	9,725	10/04/2019	2
30261X AA 6	FREMF Mortgage Trust CMBS Ser 2010-K9 CI				09/20/2016	Basis Adjustment		209,080	6,651,000	209,080					0		209,080			0		09/25/2045	1FM
30706V AA 3	Family Tree Escrow LLC Nt	5.750%	03/01		08/01/2016	Tax Free Exchange		5,221,627	5,000,000	5,270,000	5,175,000	71,462	(24,835)		46,627		5,221,627			0	263,542	03/01/2023	3FE

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			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)	
30706V AC 9	Family Tree Escrow LLC Sr Nt	5.250%	03	08/01/2016	Tax Free Exchange			2,038,391	2,000,000	2,057,500	2,046,254		(7,863)		(7,863)		2,038,391			.0	96,250	03/01/2020	3FE	
32007U BE 8	First Data Corp 1st Len Extended Term Ln			09/08/2016	Redemption	100.0000		1,211,575	1,211,575	1,169,251	1,087,912	2,251	32,667		34,918		1,211,575			.0	37,824	03/24/2021	3FE	
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			09/01/2016	Paydown			61,805	96,557	86,799	86,799				.0	86,799			(24,993)	(24,993)	1,421	11/25/2036	1FM	
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			09/01/2016	Paydown			75,875	106,525	92,402	83,371	9,031			9,031		92,402			(16,527)	(16,527)	4,525	08/25/2037	4FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			09/01/2016	Paydown			11,614	11,614	11,872	11,601		13		13		11,614			.0	637	12/10/2024	6FM	
34347@ AA 7	Flowchem LLC Sr Term Ln	7.500%	12/01/1	07/01/2016	Redemption	100.0000		661,248	661,248	661,248	661,248				.0		661,248			.0	28,087	12/01/2018	3	
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			09/26/2016	Redemption	45.2589		20,663	45,656	3,854	4,015		16,809	161	16,648		20,663			.0		08/25/2036	1FM	
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			09/26/2016	Capital Distribution			24,992		24,992	24,992				.0		24,992			.0		08/25/2036	1FM	
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006			09/26/2016	Paydown			69,832	69,832	43,306	43,306		26,525		26,525		69,832			.0	295	10/25/2036	1FM	
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			09/01/2016	Paydown			40,326	40,326	38,323	39,329		997		997		40,326			.0	1,448	06/25/2035	1FM	
369550 AQ 1	General Dynamics Corp Co Gtd Nt	2.250%		07/15/2016	Maturity			2,000,000	2,000,000	1,998,299	1,999,726		274		274		2,000,000			.0	45,000	07/15/2016	1FE	
372546 AH 4	George Washington University Bd	4.161%		09/15/2016	Maturity			7,000,000	7,000,000	7,000,000	7,000,000				.0		7,000,000			.0	291,270	09/15/2016	1FE	
38081E AA 9	Golden Bear RMBS Ser 2016-1A Cl A	3.75		09/20/2016	Paydown			325,619	325,619	325,619					.0	325,619			.0	3,053	09/20/2047	1Z		
39322G AB 9	Green Plains Processing LLC Term Ln B Nt			07/19/2016	Bank of Montreal			4,639,276	5,042,691	5,044,131	2,026,345	26,170	330		26,500		5,045,738		(406,462)	(406,462)	141,174	06/10/2020	4FE	
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007			09/26/2016	Paydown			112,746	112,746	105,239	105,239		7,507		7,507		112,746			.0	499	06/25/2037	1FM	
404122 AN 3	HCA Inc Term Ln B4 Nt 1	4.088%	05/01/1	08/15/2016	Redemption	100.0000		722,302	722,302	711,951	717,222		5,080		5,080		722,302			.0	15,422	05/01/2018	3FE	
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			09/19/2016	Paydown			51,723	55,882	10,618	10,480		138		138		10,618		41,105	41,105	961	06/21/2037	1FM	
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			09/19/2016	Paydown			107,740	107,740	105,013	105,851		1,889		1,889		107,740			.0	464	07/19/2047	1FM	
423074 AX 1	Heinz /H J/ Co Sr Nt	3.950%	07/15/25	08/19/2016	Tax Free Exchange			10,053,584	10,000,000	10,058,600	10,056,792		(3,208)		(3,208)		10,053,584			.0	446,569	07/15/2025	2FE	
42346# AE 1	Helmerich & Payne Inc Sr Nt	6.100%	07/	07/21/2016	Redemption	100.0000		4,200,000	4,200,000	4,200,000	4,200,000				.0		4,200,000			.0	256,200	07/21/2016	2	
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl			09/20/2016	Paydown			1,205,068	1,205,068	1,204,524	1,204,654		414		414		1,205,068			.0	40,179	09/21/2040	1FE	
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl			09/20/2016	Paydown			1,611,100	1,611,100	1,614,044	1,379,933		(2,874)		(2,874)		1,611,100			.0	59,691	09/21/2040	1FE	
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl			09/20/2016	Paydown			1,619,137	1,619,137	1,622,969	1,622,568		(3,431)		(3,431)		1,619,137			.0	76,909	09/20/2038	1FE	
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL			09/20/2016	Paydown			1,346,043	1,346,043	1,345,891	1,345,901		142		142		1,346,043			.0	46,861	09/20/2040	1FE	
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl			09/20/2016	Paydown			502,769	502,769	502,752	502,751		18		18		502,769			.0	11,493	09/20/2041	1FE	
427866 AP 3	Hershey Foods Corp Sr Nt	5.450%	09/01/	09/01/2016	Maturity			7,000,000	7,000,000	7,011,778	7,000,832		(832)		(832)		7,000,000			.0	381,500	09/01/2016	1FE	
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007			09/01/2016	Paydown			127,481	131,798	80,079	79,210		869		869		80,079		47,402	47,402	3,286	09/25/2037	1FM	
44701P AV 6	Huntsman International Inc Sr 1st Lien T			09/30/2016	Redemption	100.0000		17,632	17,632	17,436			196		196		17,632			.0	55	09/30/2021	3FE	
44701P AV 6	Huntsman International Inc Sr 1st Lien T			08/31/2016	Tax Free Exchange			17,436	17,632	17,412	17,414		23		23		17,436			.0	439	09/30/2021	3FE	
44701P AX 2	Huntsman International Inc 2015 Extended			09/30/2016	Redemption	100.0000		2,053,559	2,053,559	2,040,060	1,470,365	11,420	13,010		24,430		2,053,559			.0	59,208	04/19/2019	3FE	
44701P AX 2	Huntsman International Inc 2015 Extended			07/22/2016	Redemption	100.0000		2,053,559	2,053,559	2,042,747	2,029,600	14,228	9,731		23,959		2,053,559			.0	45,860	04/19/2019	3FE	
44701P AX 2	Huntsman International Inc 2015 Extended			09/30/2016	Tax Free Exchange			5,422,083	5,441,930	5,414,586	5,122,738	38,443	5,416		43,859		5,422,083			.0	155,704	04/19/2019	3FE	
451102 BB 2	Icahn Enterprises LP Sr Nt	4.875%	03/1	08/15/2016	Various			15,065,000	15,000,000	15,139,153	14,865,000	224,765	(20,593)		204,172		15,069,171		(4,171)	(4,171)	650,135	03/15/2019	3FE	
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1	1		09/26/2016	Paydown			98,724	98,724	96,141	96,141		2,583		2,583		98,724			.0	636	04/25/2035	1FM	
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S			09/28/2016	Redemption	100.0000		55,233	55,233	55,233	55,233				.0		55,233			.0	2,582	10/25/2056	2AM	
45256H AA 6	Impact Funding LLC CMBS Ctf Tranche A			09/01/2016	Paydown			55,665	55,665	57,226	56,036		(370)		(370)		55,665			.0	1,834	07/01/2022	1FE	

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 CI A1		09/01/2016	Paydown				218,101	218,101	218,219	218,152			(51)	(51)		218,101			0	7,766	01/25/2051	1FE
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		09/01/2016	Paydown				130,353	135,379	135,760	112,930	22,582		(3)	22,579		135,509		(5,156)	(5,156)	5,876	08/25/2037	1FM
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3		09/01/2016	Paydown				470,750	470,750	471,619	470,107		(179)	(179)		469,929		821	821	10,125	01/25/2037	1FM	
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1		09/01/2016	Paydown				9,182	9,182	9,142	7,690	1,216	242		1,458		9,147		35	35	299	04/25/2036	1FM
46628F AM 3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		09/01/2016	Paydown				3,618,218	3,618,218	4,048,474	3,671,838		(53,620)	(53,620)		3,618,218			0	131,484	04/15/2045	1FM	
485170 AK 0	Kansas City Southern Inds Inc Sr Nt 3		07/26/2016	Tax Free Exchange				3,995,983	4,000,000	3,995,770	3,995,788			195	195		3,995,983			0	97,106	11/15/2023	2FE
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 CI		09/11/2016	Paydown				22,839	22,839	22,935	22,836		3		3		22,839			0	931	07/15/2044	1FM
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 CI A		09/11/2016	Paydown				187,135	187,135	188,071	187,140		(4)	(4)		187,135			0	7,028	07/15/2040	1FM	
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		09/10/2016	Redemption	100.0000			45,285	45,285	49,108	45,802		(517)	(517)		45,285			0	1,623	04/10/2017	1	
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C		09/10/2016	Redemption	100.0000			25,412	25,412	28,756	25,776		(364)	(364)		25,412			0	1,090	04/10/2017	1	
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		09/15/2016	Redemption	100.0000			53,880	53,880	56,508	54,732		(852)	(852)		53,880			0	2,758	01/15/2021	4	
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 CI		09/15/2016	Redemption	100.0000			50,126	50,126	55,133	51,184		(1,058)	(1,058)		50,126			0	2,742	11/15/2018	5*	
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1 6		09/01/2016	Paydown				243,143	243,143	243,295	242,895		248		248		243,143			0	9,714	04/25/2036	1FM
532716 AM 9	Limited Brands Inc Sr Nt 6.900% 07/15/		07/16/2016	Call	105.9600			10,596,000	10,000,000	9,620,500	9,920,623		675,377		675,377		10,596,000			0	691,917	07/15/2017	3FE
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		09/26/2016	Paydown				597,434	597,434	558,600	563,302		34,132		34,132		597,434			0	3,077	09/25/2034	1FM
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		09/26/2016	Paydown				52,933	52,933	30,096	30,096		22,837		22,837		52,933			0	214	08/25/2036	1FM
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		09/01/2016	Paydown				36,864	37,185	33,597	30,796	4,254	133		4,387		35,182		1,681	1,681	1,433	11/25/2021	2FM
55313K AE 1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2		09/01/2016	Paydown				351,990	351,990	333,634	349,448		2,541		2,541		351,990			0	14,538	06/12/2050	1FM
580645 AE 9	McGraw-Hill Cos Sr Nt 5.900% 11/15/17		07/29/2016	Tax Free Exchange				5,030,432	5,000,000	5,159,000	5,043,144		(12,712)	(12,712)		5,030,432			0	232,722	11/15/2017	2FE	
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1 4.75		09/08/2016	Redemption	100.0000			6,107,290	6,107,290	6,132,333	1,009,400	12,111	(24,798)		(12,687)		6,107,290			0	66,077	05/31/2021	4FE
59020U 3X 1	Merrill Lynch Crd Bse A S & S RMBS Ser 2		09/26/2016	Paydown				127,296	127,296	107,516	124,151		3,145		3,145		127,296			0	473	01/25/2037	1FM
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		09/01/2016	Paydown				1,036	1,036	1,009	1,021		15		15		1,036			0	37	08/25/2036	1FM
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28		09/15/2016	Paydown				121,456	121,456	102,130	102,130		19,326		19,326		121,456			0	5,062	02/15/2036	1AM
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		09/15/2016	Paydown				51,504	51,504	51,503	51,504				0		51,504			0	1,922	07/15/2038	2AM
60662W AJ 1	Mitchell International Inc 1st Lien TL N		09/30/2016	Redemption	100.0000			34,117	34,117	34,007			109		109		34,117			0	269	10/11/2020	4FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N		07/29/2016	Tax Free Exchange				34,007	34,117	33,946	32,198	1,796	13		1,809		34,007			0	759	10/11/2020	4FE
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		09/26/2016	Paydown				187,693	187,693	172,678	174,254		13,439		13,439		187,693			0	1,688	08/25/2034	1FM
617459 AD 4	Morgan Stanley Cap I CMBS Ser 2011-C2 CI		09/20/2016	Basis Adjustment				4,663,181	3,000,000	4,663,181					0		4,663,181			0		06/15/2044	1FM
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 CI		09/01/2016	Paydown				8,630	8,630	8,630	8,630				0		8,630			0	287	11/25/2018	1FM
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR		09/01/2016	Paydown				350,451	350,393	311,171	311,171				0		311,171		39,280	39,280	7,246	09/25/2035	1FM
61751X AE 0	Morgan Stanley Cap I CMBS Ser 2007-T25 C		09/01/2016	Paydown				8,660,875	8,660,875	8,338,461	8,623,189		37,687		37,687		8,660,875			0	333,749	11/12/2049	1FM
61755Y AF 1	Morgan Stanley Cap I CMBS Ser 2007-IQ15		09/01/2016	Paydown				440,195	440,195	436,698	439,144		1,051		1,051		440,195			0	15,899	06/11/2049	1FM
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16		09/01/2016	Paydown				1,111,674	1,111,674	1,263,490	1,163,613		(51,939)		(51,939)		1,111,674			0	46,381	12/12/2049	1FM
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18		09/20/2016	Basis Adjustment				1,115,680	11,200,000	1,115,680					0		1,115,680			0		08/15/2031	1FM
61764J AA 4	Morgan Stanley Capital I Trust CMBS Ser		09/20/2016	Basis Adjustment				178,676	5,000,000	178,676					0		178,676			0		08/11/2029	1FM

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

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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)
61764J AD 8	Morgan Stanley Capital I Trust CMBS Ser.....			09/20/2016	Basis Adjustment.....		386,036	13,500,000	386,036					0		386,036			0		08/11/2029....	1FM.....
61764J AE 6	Morgan Stanley Capital I Trust CMBS Ser.....			09/20/2016	Basis Adjustment.....		24,896	3,000,000	24,896					0		24,896			0		08/11/2029....	1FM.....
61765L AS 9	Morgan Stanley BAML Trust CMBS Ser 2015-.....			09/20/2016	Basis Adjustment.....		472,145	5,000,000	472,145					0		472,145			0		08/15/2047....	1FM.....
629377 BS 0	NRG Energy Inc Sr Nt 7.875% 05/15/21.....			09/01/2016	Call 103.9380.....		10,462,399	10,066,000	10,566,093	9,436,875	1,085,897	(60,373)		1,025,524		10,462,399			0	629,754	05/15/2021....	4FE.....
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....			07/15/2016	Redemption 100.0000.....		122,211	122,211	122,211	122,211				0		122,211			0	8,555	01/15/2024....	1.....
636517 AA 2	National Inst of Hlth Fishers CTL PI II.....			07/15/2016	Redemption 100.0000.....		74,979	74,979	74,979	74,979				0		74,979			0	5,301	07/15/2022....	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....			09/15/2016	Redemption 100.0000.....		84,820	84,820	84,820	84,820				0		84,820			0	3,261	01/15/2019....	1.....
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser.....			09/26/2016	Paydown.....		1,627,886	1,627,886	1,491,683	1,542,408		85,478		85,478		1,627,886			0	6,476	03/25/2037....	1FM.....
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....			07/15/2016	Redemption 100.0000.....		286,756	286,756	286,756	286,756				0		286,756			0	16,919	01/15/2020....	1.....
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1 9.500%.....			07/15/2016	Taxable Exchange.....		476,500	3,737,257	573,528	1,277,148	17,988		861,265	(843,277)		573,528		(97,028)	(97,028)	139,658	02/11/2021....	6FE.....
651714 BA 4	Newpage Corp New Money TL Nt 1 11.750%.....			07/15/2016	Redemption 100.0000.....		1,472,400	1,472,400	1,472,400					0		1,472,400			0	76,808	07/26/2017....	5FE.....
651714 BE 6	Newpage Corp Rollup DIP Nt 1 11.750% 07.....			07/15/2016	Taxable Exchange.....		775,884	1,551,768	1,036,427			88,682		88,682		1,125,110		(349,226)	(349,226)	18,619	07/26/2017....	4FE.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....			09/01/2016	Paydown.....		16,627	16,627	16,626	16,583		44		44		16,627			0	575	03/25/2034....	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....			09/26/2016	Paydown.....		22,193	22,193	6,935	6,935		15,258		15,258		22,193			0	91	04/25/2036....	1FM.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....			09/07/2016	Redemption 100.0000.....		142,309	142,309	142,309	142,309				0		142,309			0	6,170	11/07/2023....	1.....
68216D AC 2	Omnitracs 1st Lien TL Nt 1 4.750% 11/2.....			08/19/2016	Various.....		8,319,474	8,628,248	8,602,973	8,426,925	181,059	2,169		183,228		8,610,152		(290,678)	(290,678)	248,765	11/25/2020....	4FE.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-.....			09/25/2016	Paydown.....		228,737	228,737	219,731			9,007		9,007		228,737			0	1,831	10/25/2034....	1AM.....
71677H AB 1	PetSmart Inc Term Ln Nt 1 4.250% 03/10.....			07/29/2016	Redemption 100.0000.....		82,513	82,513	82,822	80,269	2,534	(291)		2,243		82,513			0	2,221	03/10/2022....	3FE.....
72584D AD 6	Yum Brands Term Ln B Nt 1 3.280% 06/16.....			09/30/2016	Redemption 100.0000.....		16,250	16,250	16,169			81		81		16,250			0	121	06/16/2023....	3FE.....
73019# AA 0	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....			09/13/2016	Redemption 100.0000.....		290,287	290,287	290,287	290,287				0		290,287			0	8,709	09/13/2027....	1.....
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....			09/13/2016	Redemption 100.0000.....		209,713	209,713	209,713	209,713				0		209,713			0	6,291	09/13/2027....	1.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.....			09/30/2016	Redemption 100.0000.....		119,782	119,782	119,782	119,782				0		119,782			0	5,300	12/31/2018....	2.....
737446 AB 0	Post Holdings Inc Sr Nt 7.375% 02/15/2.....			08/03/2016	Call 107.0830.....		10,708,300	10,000,000	10,736,250	10,425,000	98,727	184,573		283,300		10,708,300			0	712,917	02/15/2022....	4FE.....
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1.....			09/30/2016	Redemption 100.0000.....		30,609	30,609	30,679	30,303	371	(65)		306		30,609			0	1,048	05/20/2021....	4FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9.....			09/01/2016	Paydown.....		33,482	33,482	27,270	30,336		3,146		3,146		33,482			0	1,381	10/25/2035....	2FM.....
742718 DV 8	Procter & Gamble Co Sr Nt 1.450% 08/15.....			08/15/2016	Maturity.....		17,769,000	17,769,000	17,763,170	17,768,021		979		979		17,769,000			0	257,651	08/15/2016....	1FE.....
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....			09/20/2016	Basis Adjustment.....		887,313	8,800,000	887,313					0		887,313			0		01/11/2037....	1FM.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser.....			09/01/2016	Paydown.....		145,183	203,305	147,269	147,269				0		147,269		(2,086)	(2,086)	8,965	09/25/2037....	1FM.....
74966U AJ 9	RPI Finance Trust Term Ln B3 Nt 1 3.33.....			09/30/2016	Redemption 100.0000.....		16,941	16,941	16,761	16,887		54		54		16,941			0	419	11/10/2016....	2FE.....
74966U AL 4	RPI Finance Trust Term Ln B-4 Nt 1 3.5.....			09/30/2016	Redemption 100.0000.....		47,339	47,339	47,339	47,339				0		47,339			0	1,261	11/09/2020....	2FE.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser.....			09/29/2016	Paydown.....		100,549	100,549	86,174	86,174		25,603		25,603		111,777		(11,228)	(11,228)	700	08/25/2037....	1FM.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....			08/01/2016	Redemption 100.0000.....		124,282	124,282	135,660	125,719		(1,437)		(1,437)		124,282			0	8,078	08/01/2017....	1FE.....
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser.....			09/01/2016	Paydown.....		78,794	78,794	78,775	78,680		(6)		(6)		78,675		119	119	3,270	01/25/2032....	1FM.....
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser.....			09/29/2016	Paydown.....		43,049	43,049	40,466	41,693		5,235		5,235		46,928		(3,879)	(3,879)	3,065	11/25/2032....	1FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A.....			09/01/2016	Paydown.....		685	67,683	49,530	49,530				0		49,530		(48,845)	(48,845)	2,931	09/25/2037....	2FM.....

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP 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)
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			09/15/2016	Paydown		129,320	129,320	129,246	129,283		37		37		129,320			0	1,333	03/15/2033	1FE
785811	AA	8	SACO I Tr RMBS Ser 2006-5 Cl 1A 0.675%			09/26/2016	Paydown			52,701	18,182	18,189				0		18,189		(18,189)	(18,189)		04/25/2036	1FM
80875A	AK	7	Scientific Games Corp Term Ln B-2 Nt 5			09/30/2016	Redemption 100.0000		57,620	57,620	56,426			1,194		1,194		57,620			0	1,172	10/01/2021	3FE
80875A	AK	7	Scientific Games Corp Term Ln B-2 Nt 5			08/31/2016	Tax Free Exchange		14,547,652	14,577,763	14,546,431			1,221		1,221		14,547,652			0	228,385	10/01/2021	3FE
820922	AV	4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser			08/01/2016	Paydown		808	808	737	791		16		16		808			0	27	05/01/2017	1
82570J	AE	6	Vencore Inc (SI Org Inc) 1st Lien TL Nt			09/30/2016	Redemption 100.0000		67,971	67,971	67,292	67,463		508		508		67,971			0	3,145	11/23/2019	4FE
83578B	AH	6	Sophia LP Term Ln Nt 1 4.750% 09/21/22			09/30/2016	Redemption 100.0000		238,782	238,782	237,588	235,678	1,947	1,157		3,104		238,782			0	8,633	09/21/2022	4FE
85231C	AA	3	St Louis Fed Office Bldg Tr CTL GSA Gtd			07/15/2016	Redemption 100.0000		202,297	202,297	202,297	202,297				0		202,297			0	13,979	01/15/2019	1
861832	A#	0	Stonehenge Cap Fund NY LLC ABS Sr Struct			09/15/2016	Redemption 100.0000		24,680	24,680	24,680	24,680				0		24,680			0	1,559	12/15/2016	1Z
86280A	AA	5	Stratford CLO Ser 2007-1A Cl A1 1.077%			08/01/2016	Paydown		2,621,886	2,621,886	2,254,822	2,502,697		119,189		119,189		2,621,886			0	16,841	11/01/2021	1FE
86358E	CL	8	Structured Asset Inv Ln Tr RMBS Ser 2003			09/26/2016	Paydown		231,273	231,273	212,538	215,044		16,229		16,229		231,273			0	2,482	07/25/2033	1FM
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004			09/01/2016	Paydown		11,416	11,416	11,414	11,404		12		12		11,416			0	398	03/25/2034	1FM
86363G	AJ	3	Structured Asset Sec Corp RMBS Ser 2007			09/01/2016	Paydown		401,568	423,112	381,837	381,837				0		381,837		19,731	19,731	12,221	04/25/2047	1FM
86686B	AC	9	Sun Products Corp Term Ln B Nt 4 5.500			09/01/2016	Redemption 100.0000		17,806,239	17,806,239	17,474,286			331,953		331,953		17,806,239			0	457,409	03/18/2020	4FE
86686B	AC	9	Sun Products Corp Term Ln B Nt 2 5.500			07/29/2016	Tax Free Exchange		45,062	46,011	44,968			94		94		45,062			0	2,393	03/18/2020	4FE
86723C	AC	2	Suncoke Energy Part LP/FI Sr Nt 7.375%			09/13/2016	Credit Suisse First Boston		2,805,000	3,000,000	3,172,500	1,860,000	1,263,264	(26,444)		1,236,820		3,096,820		(291,820)	(291,820)	248,906	02/01/2020	3FE
86723C	AE	8	Suncoke Energy Part LP/FI Sr Nt 7.375%			09/13/2016	Credit Suisse First Boston		1,870,000	2,000,000	2,040,000	1,240,000	791,393	(6,663)		784,730		2,024,730		(154,730)	(154,730)	165,938	02/01/2020	3FE
872227	AA	1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1			09/01/2016	Paydown		122,790	122,790	89,637	84,075	14,312	33,153	8,750	38,715		122,790			0	3,988	07/25/2037	1FM
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			09/10/2016	Paydown		74,609	74,609	74,137	74,544		65		65		74,609			0	3,330	08/15/2039	1FM
88579Y	AD	3	3M Co Sr Nt 1.375% 09/29/16			09/29/2016	Maturity		3,500,000	3,500,000	3,470,460	3,495,475		4,525		4,525		3,500,000			0	48,125	09/29/2016	1FE
88632Q	A*	4	Tibco Software Inc Term Ln Nt 1 6.500%			08/31/2016	Redemption 100.0000		37,500	37,500	36,609	33,781	2,950	769		3,719		37,500			0	1,652	11/25/2020	4FE
89440*	AA	9	Travel Leaders Group LLC Term Ln B Nt 1			09/30/2016	Redemption 100.0000		242,346	242,346	241,134	239,317	1,928	1,101		3,029		242,346			0	13,215	12/05/2020	4FE
90261X	BY	7	Swiss Bank Corp-NY Sub Nt 5.875% 07/15			07/15/2016	Maturity		5,000,000	5,000,000	4,991,900	4,999,425		575		575		5,000,000			0	293,750	07/15/2016	2FE
90270R	AC	8	UBS-Barclays Comm Mort Tr CMBS Ser 2012			09/01/2016	Paydown				22,628	17,762		(17,762)		(17,762)					0	2,944	12/10/2045	1FE
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1 5.250			09/29/2016	Redemption 100.0000		136,731	136,731	137,415	125,792	11,351	(413)		10,938		136,731			0	5,444	05/27/2021	4FE
90351H	AB	4	US Foods Inc Term Ln Nt 1 4.000% 06/27			09/30/2016	Redemption 100.0000		7,500	7,500	7,528			(28)		(28)		7,500			0	54	06/27/2023	4FE
90363@	AA	8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A			07/08/2016	Redemption 100.0000		443,601	443,601	443,601	443,601				0		443,601			0	13,796	09/08/2024	1
90783T	AA	8	Union Pacific RR PTC Ser 2004-1 5.404%			07/02/2016	Redemption 100.0000		55,628	55,628	55,628	55,628				0		55,628			0	3,006	07/02/2025	1FE
90931Q	AA	5	United Air Lines LBASS EETC 2013-1 Cl B			08/15/2016	Paydown		2,028,005	2,028,005	2,036,301	2,034,744		(6,739)		(6,739)		2,028,005			0	109,005	02/15/2023	2FE
91736#	AA	4	United States of America BIA CTL GSA Gtd			09/15/2016	Redemption 100.0000		107,769	107,769	107,769	107,769				0		107,769			0	6,175	03/15/2024	1
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G			09/15/2016	Redemption 100.0000		257,028	257,028	256,183	256,813		215		215		257,028			0	8,063	11/15/2018	1
91802M	AA	8	Utility Contract Funding LLC Nt 7.944%			08/01/2016	Call 101.1946		229,437	226,729	226,604	226,685		2,752		2,752		229,437			0	15,009	10/01/2016	2FE
91827M	AA	9	Vericrest Opportunity Ln Trans RMBS Ser			09/25/2016	Paydown		2,227,568	2,227,568	2,227,568	2,220,295	7,273			7,273		2,227,568			0	55,457	10/25/2057	5*
91830D	AJ	5	Vericrest Opportunity Ln Trans RMBS Ser			09/25/2016	Paydown		2,118,510	2,118,510	2,116,311	2,108,813	7,838	1,858		9,696		2,118,510			0	59,141	04/25/2055	5*
91830J	AJ	2	Vericrest Opportunity Ln Trans RMBS Ser			09/25/2016	Paydown		2,404,263	2,404,263	2,401,726	2,377,026	24,965	2,273		27,238		2,404,263			0	59,284	02/25/2055	5*
91830L	AJ	7	Vericrest Opportunity Ln Trans RMBS Ser			09/25/2016	Paydown		491,686	491,686	491,143	480,026	6,603	5,057		11,660		491,686			0	12,988	06/26/2045	5*

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser.....				09/25/2016.	Paydown.....		2,013,167	2,013,167	2,011,137	1,977,985	33,228	1,955		35,183		2,013,167			0	48,567	03/25/2055....	5*
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....				09/15/2016.	Redemption 100.0000.....		62,832	62,832	62,832	62,832				0		62,832			0	2,778	04/15/2022....	2
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser.....				09/25/2016.	Paydown.....		1,637,038	1,637,038	1,635,273	1,614,143	21,321	1,575		22,896		1,637,038			0	38,209	02/25/2055....	5*
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser.....				09/25/2016.	Paydown.....		3,737,180	3,737,180	3,734,339	3,734,422		2,757		2,757		3,737,180			0	113,378	11/27/2045....	1Z
92871L AA 4	Vericrest Opportunity Ln Trans RMBS Ser.....				09/25/2016.	Paydown.....		855,834	855,834	854,890			943		943		855,834			0	15,711	03/26/2046....	1Z
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-.....				09/01/2016.	Paydown.....		971,121	971,121	961,366	967,993		3,128		3,128		971,121			0	35,087	02/15/2051....	1FM
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8.....				09/01/2016.	Paydown.....		280,272	277,772	247,795	247,795				0		247,795		32,477	32,477	4,684	08/25/2046....	1FM
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10.....				09/01/2016.	Paydown.....		19,820	21,664	21,696	19,535	2,132	(4)		2,128		21,663		(1,843)	(1,843)	377	09/25/2036....	1FM
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12.....				09/01/2016.	Paydown.....		31,566	30,706	30,798	27,446	3,321	(2)		3,319		30,766		800	800	529	10/25/2036....	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14.....				09/01/2016.	Paydown.....		38,539	39,968	36,675	36,675				0		36,675		1,864	1,864	589	11/25/2036....	1FM
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20.....				09/01/2016.	Paydown.....		459,453	543,921	418,112	418,112				0		418,112		41,341	41,341	6,797	04/25/2037....	1FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....				09/01/2016.	Redemption 100.0000.....		28,510	28,510	28,510	28,510				0		28,510			0	1,634	08/01/2027....	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....				09/15/2016.	Redemption 100.0000.....		32,384	32,384	33,906	33,388		(1,004)		(1,004)		32,384			0	1,553	05/15/2032....	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co.....				09/10/2016.	Redemption 100.0000.....		87,732	87,732	87,732	87,732				0		87,732			0	3,885	10/10/2024....	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59.....				09/01/2016.	Redemption 100.0000.....		124,238	124,238	124,238	124,238				0		124,238			0	5,468	11/01/2022....	2
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....				09/01/2016.	Paydown.....		327,385	327,385	332,296	332,101		(4,716)		(4,716)		327,385			0	6,163	06/25/2035....	1FM
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7.....				07/15/2016.	Redemption 100.0000.....		324,449	324,449	325,488	302,372	22,659	(582)		22,077		324,449			0	23,147	12/23/2022....	3
C9413P AP 8	Valeant Pharmaceuticals Inc Term Ln B Nt.....			G	07/26/2016.	Tax Free Exchange.....		11,474,659	11,582,313	11,408,579	11,097,304	364,197	13,157		377,354		11,474,659			0	375,291	08/06/2020....	3FE
000000 00 0	Burger King Term Ln B2 Nt 1 3.750% 12/.....			A	09/30/2016.	Redemption 100.0000.....		63,104	63,104	63,183	62,670	511	(78)		433		63,104			0	1,801	12/12/2021....	4FE
496902 AJ 6	Kinross Gold Corp Sr Nt 5.125% 09/01/2.....			I	08/29/2016.	Various.....		6,387,250	6,250,000	6,207,780	6,216,893		2,864		2,864		6,219,756		167,494	167,494	287,797	09/01/2021....	3FE
878742 AS 4	Teck Cominco Ltd Sr Nt 6.000% 08/15/40.....			I	09/06/2016.	Various.....		5,625,000	6,900,000	6,887,649	2,898,000	3,990,561	144		3,990,705		6,888,705		(1,263,705)	(1,263,705)	440,100	08/15/2040....	4FE
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1.....			A	09/30/2016.	Redemption 100.0000.....		62,500	62,500	15,938	22,813	2,188	46,563	9,063	39,688		62,500			0	3,355	08/13/2021....	5FE
000000 00 0	KOKS OAO Sr Nt 10.750% 12/28/18.....			F	07/25/2016.	Direct.....		221,130	243,000	252,398	214,398	36,860	(1,404)		35,456		249,854		(28,724)	(28,724)	15,166	12/28/2018....	4FE
000000 00 0	Alfa Bank SC Sr Nt 7.750% 04/28/21.....			F	08/04/2016.	Direct.....		513,000	450,000	465,750	465,327		(1,427)		(1,427)		463,901		49,099	49,099	26,628	04/28/2021....	3FE
000000 00 0	Minerva SA Sr Nt 7.750% 01/31/23.....			F	09/15/2016.	Call 103.5000.....		724,500	700,000	678,705			45,795		45,795		724,500			0	61,031	01/31/2023....	3FE
018890 16 0	Preferred Term Secs XIII LBASS Sec Nt Se.....			F	09/24/2016.	Paydown.....		609,844	609,844	449,927	430,513		179,330		179,330		609,844			0	6,326	03/24/2034....	1FE
05543E AA 0	BCP Singapore VI Cayman Sec Nt 8.000%.....			F	09/21/2016.	Direct.....		863,726	875,000	867,594	694,531	173,779	667		174,446		868,978		(5,252)	(5,252)	62,584	04/15/2021....	4FE
11042A AA 2	British Airways Plc PTC 4.625% 06/20/2.....			F	09/20/2016.	Redemption 100.0000.....		188,871	188,871	190,960	190,492		(1,621)		(1,621)		188,871			0	6,551	06/20/2024....	1FE
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2.....			F	09/20/2016.	Redemption 100.0000.....		594,201	594,201	601,949	599,017		(4,816)		(4,816)		594,201			0	25,068	06/20/2020....	2FE
134638 AA 3	Camposol SA Sr Nt 9.875% 02/02/17.....			F	07/29/2016.	Taxable Exchange.....		214,500	275,000	272,627	214,866	59,217	(11)		59,206		274,072		(59,572)	(59,572)	13,578	02/02/2017....	5FE
134638 AA 3	Camposol SA Sr Nt 9.875% 02/02/17.....			F	07/29/2016.	Tax Free Exchange.....		(214,741)	(275,000)	(272,627)	(214,866)	(59,217)			(59,217)		(274,083)		59,342	59,342		02/02/2017....	5FE
151290 BU 6	Cemex SAB DE CV Sec Nt 7.750% 04/16/26.....			F	07/22/2016.	Direct.....		302,170	275,000	274,962			21		21		274,983		27,187	27,187	7,755	04/16/2026....	4FE
37253D AA 5	Geopark Latin Amer Chile 1st Lien Nt 7.....			F	09/23/2016.	Direct.....		330,625	375,000	297,188	259,688	46,401	9,522		55,923		315,611		15,014	15,014	31,068	02/11/2020....	4FE
71645W AN 1	Petrobras Intl Fin Co Co Gtd Nt 7.875%.....			F	09/26/2016.	Direct.....		602,286	555,000	566,100			(1,115)		(1,115)		564,985		37,301	37,301	23,553	03/15/2019....	4FE
74040Y AA 0	Preferred Term Sec Ltd LBASS X Fit Rate.....			R	07/04/2016.	Paydown.....		35,192	35,192	22,171	24,020		11,171		11,171		35,192			0	332	07/03/2033....	1FE

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
74041A	AA	1	Preferred Term Sec XIII LBASS Flt Rt Nt.....	R	09/26/2016.	Paydown.....		394,205	394,205	280,285	271,290	.....	.....122,915	.....	.....122,915	.....	.....394,205	.....	.....	.....0	4,089	03/24/2034....	1FE.....
74041C	AA	7	Preferred Term Sec Ltd XV LBASS Flt Rt N.....	R	09/26/2016.	Paydown.....		138,751	138,751	103,945	104,949	.....	.....33,802	.....	.....33,802	.....	.....138,751	.....	.....	.....0	1,440	09/26/2034....	1FE.....
74041E	AC	9	Preferred Term Sec Ltd XVI LBASS Mezz N.....	R	09/23/2016.	Paydown.....		74,103	74,103	4,115	666	3,449	69,988	.....	.....73,437	.....	.....74,103	.....	.....	.....0	617	03/23/2035....	6FE.....
74041N	AA	3	Preferred Term Sec XII LBASS Sec Nt 1.....	F	09/26/2016.	Paydown.....		2,236,992	2,236,992	1,929,629	1,960,771	.....	.....276,221	.....	.....276,221	.....	.....2,236,992	.....	.....	.....0	22,525	12/24/2033....	1FE.....
74041N	AL	9	Preferred Term Sec XII LBASS Ltd Ser XL.....	R	09/26/2016.	Paydown.....		1,677,744	1,677,744	1,098,922	1,187,952	.....	.....489,792	.....	.....489,792	.....	.....1,677,744	.....	.....	.....0	14,699	12/24/2033....	1FE.....
74041U	AA	7	Preferred Term Sec LBASS XIV Sec Nt 1.....	R	09/26/2016.	Paydown.....		162,884	162,884	128,271	105,363	.....	.....57,521	.....	.....57,521	.....	.....162,884	.....	.....	.....0	2,182	06/24/2034....	1FE.....
74042E	AA	2	Preferred Term Sec Ltd LBASS XVII Sr Nt.....	F	09/23/2016.	Redemption 100.0000.....		55,592	55,592	42,528	25,046	.....	.....30,545	.....	.....30,545	.....	.....55,592	.....	.....	.....0	876	06/23/2035....	1FE.....
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....	R	09/22/2016.	Paydown.....		16,349	16,349	11,155	11,657	.....	.....4,692	.....	.....4,692	.....	.....16,349	.....	.....	.....0	119	12/22/2035....	1FE.....
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....	R	09/22/2016.	Redemption 100.0000.....		28,849	28,849	21,997	22,578	.....	.....6,271	.....	.....6,271	.....	.....28,849	.....	.....	.....0	209	03/22/2038....	1FE.....
74042M	AE	6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....	R	09/22/2016.	Paydown.....		18,595	18,595	13,175	13,572	.....	.....5,023	.....	.....5,023	.....	.....18,595	.....	.....	.....0	175	09/22/2036....	1AM.....
74042W	AA	2	Preferred Term Sec Ltd XVIII LBASS Flt R.....	R	09/23/2016.	Paydown.....		5,857	5,857	4,130	4,320	.....	.....1,538	.....	.....1,538	.....	.....5,857	.....	.....	.....0	44	09/23/2035....	1FE.....
74043A	AC	5	Preferred Term Sec Ltd LBASS XXIII Nt Se.....	R	09/22/2016.	Paydown.....		527,738	527,738	347,252	397,930	.....	.....129,808	.....	.....129,808	.....	.....527,738	.....	.....	.....0	3,224	12/22/2036....	1AM.....
81726J	AE	1	Sensata Technologies 1st Lien Term Ln B.....	F	09/30/2016.	Redemption 100.0000.....		24,875	24,875	24,700	24,716	.....	.....159	.....	.....159	.....	.....24,875	.....	.....	.....0	635	10/14/2021....	2FE.....
931899	9A	8	Walkers SPV Priv Pl Nt 0.515% 12/31/19.....	R	09/30/2016.	Redemption 36.2117.....		532,067	1,469,324	79,122	79,122	.....	.....452,945	.....	.....452,945	.....	.....532,067	.....	.....	.....0	4,318	12/31/2019....	6*.....
931899	9A	8	Walkers SPV Priv Pl Nt 0.515% 12/31/19.....	R	09/30/2016.	Capital Distribution.....		937,257	.....	.....937,257	937,257	.....	.....	.....	.....0	.....	.....937,257	.....	.....	.....0	.....	12/31/2019....	6*.....
G09059	AA	7	BCP Singapore VI Cayman Sec Nt 8.000%.....	F	09/21/2016.	Direct.....		128,324	130,000	130,325	104,260	26,037	(41)	.....	.....25,996	.....	.....130,256	.....	.....(1,932)	(1,932)	9,301	04/15/2021....	4FE.....
G1981@	AA	0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850.....	F	09/01/2016.	Redemption 100.0000.....		169,865	169,865	169,865	169,865	.....	.....	.....	.....0	.....	.....169,865	.....	.....	.....0	6,179	03/01/2019....	1.....
G72212	AA	4	Preferred Term Secs XIX LBASS Sec Nt 1.....	F	09/22/2016.	Paydown.....		29,516	29,516	20,007	20,483	.....	.....9,033	.....	.....9,033	.....	.....29,516	.....	.....	.....0	262	12/22/2035....	1FE.....
G7222G	AA	2	Preferred Term Secs XVII LBASS Sec Nt.....	F	09/23/2016.	Paydown.....		9,735	9,735	7,399	7,625	.....	.....2,110	.....	.....2,110	.....	.....9,735	.....	.....	.....0	75	06/23/2035....	1FE.....
G7222R	AA	8	Preferred Term Secs XXI LBASS Sec Nt 1.....	F	09/22/2016.	Paydown.....		22,713	22,713	15,549	16,160	.....	.....6,553	.....	.....6,553	.....	.....22,713	.....	.....	.....0	165	03/22/2038....	1FE.....
M63751	AA	5	Koc Holdings AS Sr Nt 3.500% 04/24/20.....	F	07/22/2016.	Direct.....		486,250	500,000	493,125	494,045	.....	.....727	.....	.....727	.....	.....494,773	.....	.....(8,523)	(8,523)	13,222	04/24/2020....	2FE.....
N3386#	AM	1	Fugro NV Gtd Sr Nt Ser A 5.050% 08/17.....	F	08/10/2016.	Call 100.0000.....		602,887	602,887	531,031	532,004	.....	.....70,884	.....	.....70,884	.....	.....602,887	.....	.....	.....0	26,719	08/17/2018....	3.....
P19189	AA	0	Camposol SA Sr Nt 9.875% 02/02/17.....	F	07/29/2016.	Taxable Exchange.....		(725)	.....	.....	.....	.....	.....(500)	.....	.....(500)	.....	.....(500)	.....	.....(225)	(225)	30,464	02/02/2017....	5FE.....
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt 5.700% 01.....	F	07/20/2016.	Direct.....		920,468	925,000	894,463	562,781	112,265	1,000	.....	.....113,265	.....	.....895,496	.....	.....24,971	24,971	47,650	01/11/2025....	4FE.....
P32506	AC	4	Credito Real Sab De CV Sr Nt 7.500% 03.....	F	07/20/2016.	Call 102.7500.....		462,375	450,000	452,725	196,000	9,948	10,802	.....	.....20,750	.....	.....462,375	.....	.....	.....0	28,781	03/13/2019....	3FE.....
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt 7.....	F	09/23/2016.	Direct.....		576,746	676,000	546,486	469,144	90,438	14,885	.....	.....105,323	.....	.....574,467	.....	.....2,279	2,279	53,206	02/11/2020....	4FE.....
P9423F	BK	4	TV Azetca SA DE CV Sr Nt 7.625% 09/18.....	F	08/19/2016.	Direct.....		655,900	900,000	970,000	522,000	437,822	(9,382)	.....	.....428,440	.....	.....950,440	.....	.....(294,540)	(294,540)	62,970	09/18/2020....	4FE.....
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt 8.750% 04/0.....	F	07/14/2016.	Direct.....		321,750	300,000	308,100	290,625	16,875	(423)	.....	.....16,452	.....	.....307,077	.....	.....14,673	14,673	20,781	04/04/2024....	4FE.....
3899999.	Total Bonds - Industrial and Miscellaneous.....							444,387,742	544,252,216	438,209,852	351,424,137	10,071,965	4,608,384	882,181	13,798,168	0	443,032,374	0	1,355,369	1,355,369	15,860,043	XXX	XXX
8399997.	Total Bonds - Part 4.....							1,136,087,400	1,159,534,751	1,036,085,117	986,720,379	(39,351,173)	3,782,891	882,181	(36,450,463)	0	1,037,393,980	0	98,693,420	98,693,420	35,475,623	XXX	XXX
8399999.	Total Bonds.....							1,136,087,400	1,159,534,751	1,036,085,117	986,720,379	(39,351,173)	3,782,891	882,181	(36,450,463)	0	1,037,393,980	0	98,693,420	98,693,420	35,475,623	XXX	XXX

Common Stocks - Industrial and Miscellaneous

29273R	10	9	Energy Transfer Partners Com.....	.	09/07/2016.	Instinet Villanova.....	233,328.000	9,458,476	XXX	13,278,861	7,870,153	5,408,708	.....	.....	.....5,408,708	.....	.....13,278,861	.....	.....(3,820,385)	(3,820,385)	738,483	XXX	L.....
293792	10	7	Enterprise Products Ptnrs LP Com.....	.	09/06/2016.	Instinet Villanova.....	352,300.000	9,376,855	XXX	9,377,454	.....	.....	.....	.....	.....0	.....	.....9,377,454	.....	.....(598)	(598)	160,670	XXX	L.....
464288	25	7	Ishares MSCI ACWI Com (ETF).....	.	09/07/2016.	WallachBeth Capital LLC.....	3,380,000.000	199,605,259	XXX	198,462,770	188,671,600	9,791,170	.....	.....	.....9,791,170	.....	.....198,462,770	.....	.....1,142,489	1,142,489	2,630,978	XXX	L.....

QE05.13

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
55336V 10 0	MPLX LP Limited Partners.....			.	08/30/2016.	Instinet Villanova.....	142,869.000	4,787,479	XXX	5,443,440	5,619,038	(175,598)	.....	.....	.....(175,598)	.....	.....5,443,440	.....	.....(655,961)	(655,961)	216,447	XXX	L.....
68268N 10 3	Oneok Partners LP Com.....			.	09/12/2016.	Instinet Villanova.....	235,109.000	9,306,168	XXX	9,171,160	7,083,834	2,087,326	.....	.....	.....2,087,326	.....	.....9,171,160	.....	.....135,008	135,008	557,208	XXX	L.....
72651A 10 8	Plains GP Holdings LP Cl A Com.....			.	08/30/2016.	Instinet Villanova.....	307,000.000	3,503,273	XXX	7,513,740	2,901,150	4,612,590	.....	.....	.....4,612,590	.....	.....7,513,740	.....	.....(4,010,468)	(4,010,468)	212,751	XXX	L.....
78462F 10 3	SPDR S&P 500 ETF Trust.....			.	09/07/2016.	WallachBeth Capital LLC.....	175,000.000	38,319,772	XXX	27,886,670	35,680,750	(7,794,080)	.....	.....	.....(7,794,080)	.....	.....27,886,670	.....	.....10,433,102	10,433,102	584,429	XXX	L.....
86764L 10 8	Sunoco Logistics Partners LP Com.....			.	08/30/2016.	Instinet Villanova.....	314,100.000	9,413,372	XXX	9,434,954	850,670	502,135	.....	.....	.....502,135	.....	.....9,434,954	.....	.....(21,583)	(21,583)	280,681	XXX	L.....
958254 10 4	Western Gas Partners LP Com.....			.	09/06/2016.	Instinet Villanova.....	61,800.000	3,123,613	XXX	3,210,457	2,937,354	273,103	.....	.....	.....273,103	.....	.....3,210,457	.....	.....(86,844)	(86,844)	151,101	XXX	L.....
95825R 10 3	Western Gas Eq Partners LP Com.....			.	09/06/2016.	Instinet Villanova.....	99,800.000	3,709,900	XXX	5,743,731	3,621,742	2,121,989	.....	.....	.....2,121,989	.....	.....5,743,731	.....	.....(2,033,832)	(2,033,832)	125,873	XXX	L.....
96949L 10 5	Williams Partners LP Com.....			.	09/07/2016.	Instinet Villanova.....	348,130.000	13,427,277	XXX	14,988,263	4,813,316	5,110,179	.....	.....	.....5,110,179	.....	.....14,988,263	.....	.....(1,560,986)	(1,560,986)	700,562	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								304,031,444	XXX	304,511,500	260,049,607	21,937,522	0	0	21,937,522	0	304,511,500	0	(480,058)	(480,058)	6,359,183	XXX	XXX
9799997 Total Common Stocks - Part 4.....								304,031,444	XXX	304,511,500	260,049,607	21,937,522	0	0	21,937,522	0	304,511,500	0	(480,058)	(480,058)	6,359,183	XXX	XXX
9799999. Total Common Stocks.....								304,031,444	XXX	304,511,500	260,049,607	21,937,522	0	0	21,937,522	0	304,511,500	0	(480,058)	(480,058)	6,359,183	XXX	XXX
9899999. Total Preferred and Common Stocks.....								304,031,444	XXX	304,511,500	260,049,607	21,937,522	0	0	21,937,522	0	304,511,500	0	(480,058)	(480,058)	6,359,183	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								...1,440,118,844	XXX	...1,340,596,617	...1,246,769,986	(17,413,651)	3,782,891	882,181	(14,512,941)	0	...1,341,905,480	0	98,213,362	98,213,362	.41,834,806	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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	Surplus Note Liability -- Mutual Surplus Note	Exhibit 7	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86.....	.07/18/2012	.12/15/2024	.....	.400,000,000	3M (0.468079)	.....	.....	.....(4,839,148)	.....	.....	(27,093,587)	.....	.....	.....	.....	.....5,731,910	.....	100 / 0.99....
.....																						
.....																						
0859999. Total-Swaps-Hedging Effective-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(4,839,148)	0	XXX	(27,093,587)	0	0	0	0	5,731,910	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(4,839,148)	0	XXX	(27,093,587)	0	0	0	0	5,731,910	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
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	R 3M (0.28438)	.....	.....	.....(3,532,489)	(13,360,023)	.....	(13,360,023)	(368,455)	.....	.....	.....	.....1,384,602	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86.....	.07/29/2010	.08/03/2020	.....	.200,000,000	R 3M (0.28594)	.....	.....	.....(3,563,256)	(14,047,808)	.....	(14,047,808)	...(2,306,446)	.....	.....	.....	.....1,960,570	.....	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	R 3M (0.2925)	.....	.....	.....(4,113,512)	(14,470,687)	.....	(14,470,687)	(461,016)	.....	.....	.....	.....1,697,956	.....	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	R 3M (0.2925)	.....	.....	.....(5,873,868)	(20,681,999)	.....	(20,681,999)	(628,863)	.....	.....	.....	.....2,412,885	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	UBS AG..... BFM8T61CT2L1QCCEMK50.....	.01/27/2010	.01/29/2020	.....	.200,000,000	R 3M (0.28813)	.....	.....	.....(4,647,010)	(17,202,117)	.....	(17,202,117)	(427,369)	.....	.....	.....	.....1,825,242	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Merrill Lynch Capital Services GDWTX036O1TB7DW3U69..	.11/13/2007	.07/15/2017	.....	.8,650,000	R 3M (0.28906)	.....	.....	.....(281,914)	(277,014)	.....	(277,014)	(277,014)	.....	.....	.....	.....38,418	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(22,012,049)	(80,039,649)	XXX	(80,039,649)	...(4,469,163)	0	0	0	9,319,673	XXX	XXX
0969999. Total-Swaps-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(22,012,049)	(80,039,649)	XXX	(80,039,649)	...(4,469,163)	0	0	0	9,319,673	XXX	XXX
Swaps - Replications - Total Return																						
Total Return Swap (Deutsche Bank NW Select Macro)	Index Replication -- DB Macro.....	N/A.....	Equity/Index	Deutsche Bank AG 7LTFWFZYICNSX8D621K86.....	.06/06/2016	.12/30/2016	.....	.50,000,000	elect Macro (50	.....	.....	.....(79,989)	(175,000)	.....	.....(175,000)	(175,000)	.....	.....	.....	.....124,829	.....	007.....
.....																						
.....																						
.....																						
1009999. Total-Swaps-Replications-Total Return.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(79,989)	(175,000)	XXX	(175,000)	(175,000)	0	0	0	124,829	XXX	XXX
1029999. Total-Swaps-Replications.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(79,989)	(175,000)	XXX	(175,000)	(175,000)	0	0	0	124,829	XXX	XXX
1159999. Total-Swaps-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(26,851,197)	(80,039,649)	XXX	(107,133,236)	...(4,469,163)	0	0	0	15,051,583	XXX	XXX
1189999. Total-Swaps-Total Return.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(79,989)	(175,000)	XXX	(175,000)	(175,000)	0	0	0	124,829	XXX	XXX
1209999. Total-Swaps.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(26,931,186)	(80,214,649)	XXX	(107,308,236)	...(4,644,163)	0	0	0	15,176,412	XXX	XXX
Forwards - Hedging Other																						
Pay Fixed USD Receive Floating EURO Spot Forward	Private Equity Portfolio.....	BA-1.....	Currency	Goldman Sachs International Ltd W22LROWP2IHZNB6K528..	.02/03/2016	.02/05/2018	.....	.56,435,000	0 USD (0 EUR)	.....	.....	.....	.....(1,061,125)	.....	.....(1,061,125)	...(1,061,125)	.....	.....	.....	.....327,941	.....	001.....
12229999. Total-Forwards-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(1,061,125)	XXX	(1,061,125)	...(1,061,125)	0	0	0	327,941	XXX	XXX
1269999. Total-Forwards.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(1,061,125)	XXX	(1,061,125)	...(1,061,125)	0	0	0	327,941	XXX	XXX
1399999. Total-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(4,839,148)	0	XXX	(27,093,587)	0	0	0	0	5,731,910	XXX	XXX
1409999. Total-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(22,012,049)	(81,100,774)	XXX	(81,100,774)	...(5,530,288)	0	0	0	9,647,614	XXX	XXX
1419999. Total-Replication.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(79,989)	(175,000)	XXX	(175,000)	(175,000)	0	0	0	124,829	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)
1449999. TOTAL										0	0	...(26,931,186)	(81,275,774)	XXX	(108,369,361)	...(5,705,288)	0	0	0	15,504,353	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

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																					
Z6	250	...250,000	Futures Contract	Bond Portoflio Duration.....	D 1-1.....	Rate	12/15/2016	CBT.....	09/15/2016	187.3672	183.8800	(539,063)	.....	.....	.....	.....	.....(871,809)	(871,809)	548,741	4	1,000
12829999. Total-Long Futures-Hedging Other.....													(539,063)	0	0	0	(871,809)	(871,809)	548,741	XXX	XXX
Replication																					
6	2,910	...145,500	S&P 500 MINI Futures Contract..	Equity Replication.....	D 1-1.....	Index	12/15/2016	CME.....	09/15/2016	..2,177.7722	..2,160.5000	1,731,450	.....	.....	.....	.....	.....(2,513,100)	(2,513,100)	12,768,004	5	50
6	268	13,400	Futures Contract	Equity Replication.....	D 1-1.....	Index	12/15/2016	ICE.....	09/15/2016	926.9604	912.5000	75,040	.....	.....	.....	.....	.....(193,769)	(193,769)	559,945	5	50
6	2,607	...130,350	Contract	Equity Replication.....	D 1-1.....	Index	12/15/2016	ICE.....	09/15/2016	..1,726.2088	..1,706.7000	1,968,285	.....	.....	.....	.....	.....(2,542,968)	(2,542,968)	11,438,552	5	50
1299999. Total-Long Futures-Replication.....													3,774,775	0	0	0	(5,249,837)	(5,249,838)	24,766,501	XXX	XXX
1329999. Total-Long Futures.....													3,235,713	0	0	0	(6,121,646)	(6,121,646)	25,315,242	XXX	XXX
Short Futures																					
Hedging Other																					
6	130	81,250	Contract	Private Equity Portfolio Duration	BA - 1.....	Currency	12/15/2016	CME.....	09/15/2016	133.5850	129.9700	(8,125)	.....	.....	.....	.....	.....293,720	293,720	488,907	3	625
6	580	#####	Euro Currency Futures Contract..	Private Equity Portfolio Duration	BA - 1.....	Currency	12/15/2016	CME.....	09/15/2016	1.1313	1.1300	(181,250)	.....	.....	.....	.....	.....92,388	92,388	2,029,801	3	125,000
6	200	...200,000	Contract	Bond Portoflio Duration.....	D 1-1.....	Rate	12/15/2016	CBT.....	09/15/2016	121.4941	121.5200	42,188	.....	.....	.....	.....	.....(5,173)	(5,173)	167,148	4	1,000
6	2,400	2,400,000	Futures Contract	Bond Portoflio Duration.....	D 1-1.....	Rate	12/15/2016	CBT.....	09/15/2016	131.3772	131.1300	1,012,500	.....	.....	.....	.....	.....593,376	593,376	5,267,912	4	1,000
6	1,900	1,900,000	Futures Contract	Bond Portoflio Duration.....	D 1-1.....	Rate	12/15/2016	CBT.....	09/15/2016	170.7978	168.1600	2,790,625	.....	.....	.....	.....	.....5,011,902	5,011,902	4,170,430	4	1,000
13429999. Total-Short Futures-Hedging Other.....													3,655,938	0	0	0	5,986,213	5,986,213	12,124,198	XXX	XXX
1389999. Total-Short Futures.....													3,655,938	0	0	0	5,986,213	5,986,213	12,124,198	XXX	XXX
1409999. Total-Hedging Other.....													3,116,875	0	0	0	5,114,405	5,114,404	12,672,939	XXX	XXX
1419999. Total-Replication.....													3,774,775	0	0	0	(5,249,837)	(5,249,838)	24,766,501	XXX	XXX
1449999. TOTAL.....													6,891,650	0	0	0	(135,433)	(135,433)	37,439,440	XXX	XXX
																	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance		
Broker Name																	29,929,916	(24,498,320)	5,431,597		
Goldman Sachs																	29,929,916	(24,498,320)	5,431,597		
Total Net Cash Deposits.....																	29,929,916	(24,498,320)	5,431,597		

(a)	Code	Description of Hedged Risk(s)
	5	REPLICATION OF AN EQUITY

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	5,431,597	.....	.....5,431,597	7,620,088	(728,438)	7,620,088	37,439,440	37,439,440
NAIC 1 Designation											
Bank of America Corp..... B4TYDEB6GKMZO031MB27	Y.....	Y.....	.....	.....	.....(20,681,999)	0	.....	.....(20,681,999)	0	2,412,885	0
Goldman Sachs International Ltd..... W22LROWP2IHZNBB6K528	Y.....	Y.....	.....	.....	.....(1,061,125)	0	.....	.....(1,061,125)	0	327,941	0
Morgan Stanley Capital Services..... I7331LVCZKQKX5T7XV54...	Y.....	Y.....	.....	.....	.....(27,830,710)	0	.....	.....(27,830,710)	0	3,082,558	0
UBS AG..... BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	.....	.....	.....(17,202,117)	0	.....	.....(17,202,117)	0	1,825,242	0
0299999. Total NAIC 1 Designation.....			0	0	(66,775,951)	0	0	(66,775,951)	0	7,648,626	0
NAIC 2 Designation											
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86..	Y.....	Y.....	.....	.....	.....(14,222,808)	0	.....	.....(41,316,395)	0	7,817,309	0
Merrill Lynch Capital Services..... GDWTXX036O1TB7DW3U69	Y.....	Y.....	.....	.....	.....(277,014)	0	.....	.....(277,014)	0	38,418	0
0399999. Total NAIC 2 Designation.....			0	0	(14,499,822)	0	0	(41,593,409)	0	7,855,727	0
0999999. Gross Totals.....			0	5,431,597	(81,275,774)	5,431,597	7,620,088	(109,097,798)	7,620,088	52,943,793	37,439,440
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				5,431,597	(81,275,774)						

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								
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	Cash.....	CASH.....	1,473,144		1,473,144		I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	CASH.....	2,217,748		2,217,748		I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Cash.....	CASH.....	1,740,704		1,740,704		I.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	Securities.....	912810 FS 2 U S Treasury 01/15/2026 TIPS.....	2,703,673	1,898,522	2,274,160	01/15/2026.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Securities.....	912810 FS 2 U S Treasury 01/15/2026 TIPS.....	4,070,251	2,858,135	3,423,640	01/15/2026.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	912810 FS 2 U S Treasury 01/15/2026 TIPS.....	3,194,729	2,243,342	2,687,205	01/15/2026.	I.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	Securities.....	912810 RA 8 U S Treasury 02/15/2043 TIPS.....	5,977,413	5,695,567	4,942,107	02/15/2043.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Securities.....	912810 RA 8 U S Treasury 02/15/2043 TIPS.....	8,998,713	8,574,406	7,440,108	02/15/2043.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	912810 RA 8 U S Treasury 02/15/2043 TIPS.....	7,063,064	6,730,027	5,839,720	02/15/2043.	I.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	CASH.....	23,589,000		23,589,000		V.....
Deutsche Bank AG - OTC.....	7LTWFZY1CNSX8D621K86...	Cash.....	CASH.....	48,570,000		48,570,000		V.....
Goldman Sachs Group - OTC.....	W22LROWP2IHZNBB6K528..	Cash.....	CASH.....	998,000		998,000		V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	CASH.....	30,359,000		30,359,000		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	CASH.....	18,295,000		18,295,000		V.....
0199999. Totals.....				159,250,440	28,000,000	153,849,538	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.....	505,219	505,219	07/25/2036...
05568Q	AB	1	BNC Mortgage Ln Tr RMBS Ser 2007-3 Cl A2.....		1FM.....	253,756	254,281	07/25/2037...
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....		1FM.....	1,975,275	1,975,275	12/25/2046...
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....		1FM.....	590,916	590,916	11/25/2036...
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	655,922	655,922	09/25/2036...
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	836,577	836,577	05/25/2037...
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					4,817,665	4,818,190	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					4,817,665	4,818,190	XXX
6299999.	Total - Residential Mortgage-Backed Securities.....					4,817,665	4,818,190	XXX
6599999.	Subtotal - Bonds.....					4,817,665	4,818,190	XXX
Cash Equivalents (Schedle E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....			70,519,594	70,519,594	10/03/2016...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					70,519,594	70,519,594	XXX
9999999.	Totals.....					75,337,259	75,337,784	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....(27,180,066) Book/Adjusted Carrying Value \$.....(27,192,190)
2. Average balance for the year: Fair Value \$.....139,059,748 Book/Adjusted Carrying Value \$.....139,065,252
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....4,818,191 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.....				3,735,579	3,448,091	2,209,407	XXX	
Bank of New York Mellon	NEW YORK, NY.....				11,019,921	12,351,580	22,506,862	XXX	
BNP Paribas USA.....	LOS ANGELES, CA.....				39,084,347	47,129,877	67,035,843	XXX	
Chase - IL.....	SPRINGFIELD, IL.....				9,046,735	8,647,994	5,487,472	XXX	
Chase - OH.....	COLUMBUS, OH.....				(349,620,073)	(346,219,537)	(352,790,224)	XXX	
Chase - TX.....	SAN ANTONIO, TX.....				(2,542,973)	(3,077,922)	(2,902,783)	XXX	
Corestates Bank	PHILADELPHIA, PA.....				52,864	(7,313)	(10,090)	XXX	
First Star Bank	CINCINNATI, OH.....				1,888,654	1,944,315	2,114,709	XXX	
First Union	CHARLOTTE, NC.....				11,567	995	2,864	XXX	
Huntington National Bank	COLUMBUS, OH.....				(55,994,732)	(36,769,470)	(33,908,712)	XXX	
Key Bank.....	CANTON, OH.....				891,081	186,633	217,665	XXX	
National Bank of Detroit	DETROIT, MI.....				(44,059,587)	(36,281,245)	(38,879,219)	XXX	
Nations Bank.....	RALEIGH, NC.....				327,964	522,475	940,009	XXX	
NW Bank.....	COLUMBUS, OH.....				1,772	1,772	1,773	XXX	
PNC.....	COLUMBUS, OH.....				37,764,950	51,905,137	54,145,817	XXX	
Univest.....	PITTSBURG, PA.....				573,638	573,638	573,864	XXX	
Toronto - Dominion Bank.....	TORONTO, CA.....				124,489	76,296	89,624	XXX	
Wells Fargo Bank.....	SOUDERTON, PA.....				9,275,852	32,887,509	24,834,250	XXX	
Wachovia Bank.....	PHILADELPHIA, PA.....				325,707	325,707	325,707	XXX	
0199998. Deposits in.....3 depositories that do not exceed the allowable limit									
in any one depository (see Instructions) - Open Depositories.....		XXX	XXX		6,655	6,565	7,104	XXX	
0199999. Total Open Depositories.....		XXX	XXX	0	0	(338,085,590)	(262,346,906)	(247,998,057)	XXX
0399999. Total Cash on Deposit.....		XXX	XXX	0	0	(338,085,590)	(262,346,906)	(247,998,057)	XXX
0599999. Total Cash.....		XXX	XXX	0	0	(338,085,590)	(262,346,906)	(247,998,057)	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

Supp. A to Sch. T - PH
NONE

Supp. A to Sch. T - HS
NONE

Supp. A to Sch. T - OP
NONE



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

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

Other Health Care Facilities

		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					(7)			22
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO					(352)			66
7.	Connecticut.....CT					(99)			36
8.	Delaware.....DE					(44)			33
9.	District of Columbia.....DC					(9)			
10.	Florida.....FL					116			66
11.	Georgia.....GA					(48)			17
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL					(30)			31
15.	Indiana.....IN					(13)			25
16.	Iowa.....IA					(1,961)			(295)
17.	Kansas.....KS					(1,949)			175
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD					(203)			300
22.	Massachusetts.....MA					(5)			13
23.	Michigan.....MI					(28)			18
24.	Minnesota.....MN								
25.	Mississippi.....MS					2			4
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE					(293)			(35)
29.	Nevada.....NV								
30.	New Hampshire.....NH					3			5
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY					(102)			61
34.	North Carolina.....NC					(275)			440
35.	North Dakota.....ND								
36.	Ohio.....OH					367			2,827
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA					797			1,526
40.	Rhode Island.....RI					(3)			5
41.	South Carolina.....SC					(21)			220
42.	South Dakota.....SD								
43.	Tennessee.....TN								1
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT					(28)			20
47.	Virginia.....VA					(205)			308
48.	Washington.....WA					(567)			217
49.	West Virginia.....WV					2,508			428
50.	Wisconsin.....WI					(1,329)			(98)
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	(3,778)	0	0	6,436

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

NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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
.....18,085	16,543	.....

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:\$.....572
- 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: