



QUARTERLY STATEMENT

As of March 31, 2017
of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code..... 00140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 23787 Employer's ID Number..... 31-4177100

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... December 6, 1925 Commenced Business..... April 14, 1926

Statutory Home Office ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 614-249-7111
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ... OH ... US ... 43215-2220 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact CHERYL M. DENNIS 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
FINRPT@NATIONWIDE.COM 866-315-1430
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO - P&C	2. ROBERT WILLIAM HORNER III	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

TINA SUTTON AMBROZY	SVP-NF SALES & DIST	DAVID GERARD ARANGO	SVP-P&C PERS LINES
DAVID ALAN BANO	SVP-CHIEF CLAIMS OFFC	JAMES DAVID BENSON	SVP-CONTROLLER
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	SVP-NW RET PLANS
THOMAS EDWARD CLARK	SVP-NW EXCESS & SURPLUS	GARY ANTHONY DOUGLAS	SVP-NW NATIONAL PARTNERS
TIMOTHY GERARD FROMMEYER	SVP	PETER ANTHONY GOLATO	SVP-NW FIN NETWORK
SUSAN JEAN GUELI	SVP-CIO-IT INFRA	HARRY HANSEN HALLOWELL	SVP-CIO
ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL	TERRI LYNN HILL	SVP-PRES, NW GROWTH SOL
MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC	GREGORY SCOTT JORDAN	SVP-INTERNAL AUDIT
MICHAEL CRAIG KELLER	EXEC VP-CHIEF INFO OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
JAMES RUSSELL KORCYKOSKI	SVP-CHIEF TEC & INFO SEC OFFC	MICHAEL PATRICK LEACH	SVP- CFO P&C
BRAD RAY LIGGETT	SVP-NW AGRIBUSINESS	MICHAEL WILLIAM MAHAFFEY	SVP-CHIEF STGY & RISK OFFC
MARK ANGELO PIZZI	PRESIDENT & COO-NW	STEPHEN SCOTT RASMUSSEN	CEO
	DIRECT&MEMBER SOL		
SANDRA LYNN RICH	SVP-CHIEF COMPLIANCE OFFC	JEFF MILLARD ROMMEL	SVP-P&C STAFF SALES
AMY TAYLOR SHORE	SVP-P&C SALES & DIST	ERIC EUGENE SMITH	SVP-P&C COMM LINES
MICHAEL SCOTT SPANGLER	SVP-INVEST MANAG GRP	SHELLEY BRAZEAU TEMPLE	SVP-P&C CUST SERV & SALES
MARK RAYMOND THRESHER	EXEC VP - CFO	GURUPRASAD CHITRAPURA VASUDEVA	SVP-APP & DATA SERV CIO
ANDREW DAWNLY WALKER	SVP-PRESIDENT-NW BANK	KIRT ALAN WALKER	PRESIDENT & COO-NW FIN
TERRANCE WILLIAMS	EXEC VP-CHIEF MARKT OFFC		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	VP - CORP GOV & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 5 day of May



a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of copies attached _____
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,106,331,598		12,106,331,598	13,448,897,591
2. Stocks:				
2.1 Preferred stocks.....	178,000		178,000	178,000
2.2 Common stocks.....	8,337,835,789	13,020,678	8,324,815,111	8,176,953,759
3. Mortgage loans on real estate:				
3.1 First liens.....	900,971,620		900,971,620	1,052,300,436
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	547,224,756		547,224,756	553,448,063
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	30,226,819		30,226,819	30,170,616
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	1,253,733
5. Cash (\$.....(359,763,046)), cash equivalents (\$.....0) and short-term investments (\$.....727,123,317).....	367,360,271		367,360,271	468,089,127
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	2,270,068		2,270,068	2,638,992
8. Other invested assets.....	2,946,521,267	63,457,329	2,883,063,938	3,410,785,568
9. Receivables for securities.....	23,369		23,369	250,761
10. Securities lending reinvested collateral assets.....	19,917,508		19,917,508	38,902,858
11. Aggregate write-ins for invested assets.....	1,406,213,849	0	1,406,213,849	1,390,685,232
12. Subtotals, cash and invested assets (Lines 1 to 11).....	26,665,074,914	76,478,007	26,588,596,907	28,574,554,736
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	113,090,379		113,090,379	132,028,892
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,936,494,598	50,310,399	2,886,184,199	2,421,447,760
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,353,986,842	4,839,547	3,349,147,295	3,232,155,147
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	374,524,032		374,524,032	237,515,642
16.2 Funds held by or deposited with reinsured companies.....	2,591,057		2,591,057	2,501,155
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.....	52,987,731		52,987,731	77,190,135
18.2 Net deferred tax asset.....	2,726,277,747	1,044,828,873	1,681,448,874	1,641,529,819
19. Guaranty funds receivable or on deposit.....	(5,747,806)		(5,747,806)	(383,952)
20. Electronic data processing equipment and software.....	549,064,444	436,949,153	112,115,291	104,967,737
21. Furniture and equipment, including health care delivery assets (\$.....0).....	105,788,292	105,788,292	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	377,445,799	12,581,914	364,863,885	385,752,328
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	599,286,542	266,520,137	332,766,405	375,953,456
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	37,850,864,571	1,998,296,322	35,852,568,249	37,185,212,855
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	37,850,864,571	1,998,296,322	35,852,568,249	37,185,212,855

DETAILS OF WRITE-INS

1101. Corporate owned investment value of life insurance.....	1,341,335,563		1,341,335,563	1,316,072,290
1102. Derivative collateral and receivables.....	62,330,951		62,330,951	73,493,534
1103. Other investment receivables.....	2,547,335		2,547,335	1,119,408
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).....	1,406,213,849	0	1,406,213,849	1,390,685,232
2501. Agent benefit investment value of life insurance and annuity contracts.....	159,513,993		159,513,993	156,568,481
2502. Deposit and prepaid assets.....	94,158,139	94,158,139	0	
2503. Equities and deposits in pools and associations.....	97,496,254		97,496,254	114,532,473
2598. Summary of remaining write-ins for Line 25 from overflow page.....	248,118,156	172,361,998	75,756,158	104,852,502
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	599,286,542	266,520,137	332,766,405	375,953,456

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,479,546,692).....	8,887,932,562	10,045,998,365
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,010,166,008	902,966,371
3. Loss adjustment expenses.....	1,636,998,176	1,871,120,424
4. Commissions payable, contingent commissions and other similar charges.....	208,852,501	323,025,727
5. Other expenses (excluding taxes, licenses and fees).....	60,489,688	103,833,904
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	63,061,550	90,191,497
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 \$....2,634,002,886 and including warranty reserves of \$....9,130,261 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	5,612,615,320	6,541,078,753
10. Advance premium.....	117,949,254	115,113,785
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	10,331,853	11,993,511
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,831,327,752	1,181,580,799
13. Funds held by company under reinsurance treaties.....	1,042,131	780,552
14. Amounts withheld or retained by company for account of others.....	1,056,792,701	1,200,664,145
15. Remittances and items not allocated.....	154,718,087	222,796,926
16. Provision for reinsurance (including \$.....0 certified).....	15,514,649	15,514,649
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	24,186	24,264
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	588,935,304	278,687,822
20. Derivatives.....	47,729,045	54,811,176
21. Payable for securities.....	80,543,785	13,476,131
22. Payable for securities lending.....	24,363,899	43,541,528
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,439,956,487	1,477,674,717
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	22,849,344,938	24,494,875,046
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	22,849,344,938	24,494,875,046
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.....	2,191,755,742	2,191,610,525
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,811,467,569	10,498,727,284
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).....	13,003,223,311	12,690,337,809
38. Totals (Page 2, Line 28, Col. 3).....	35,852,568,249	37,185,212,855

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	11,352,580	7,864,136
2502. Agent's security fund reserves.....	1,040,355,087	1,045,425,593
2503. Contingent suit liabilities.....	5,916,553	8,493,987
2598. Summary of remaining write-ins for Line 25 from overflow page.....	382,332,267	415,891,001
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,439,956,487	1,477,674,717
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 \$....640,983,983).....	653,489,310	697,446,671	2,745,499,748
1.2 Assumed..... (written \$....4,392,250,188).....	4,450,643,152	4,348,675,910	17,691,445,079
1.3 Ceded..... (written \$....2,500,415,100).....	1,645,351,019	1,110,118,922	4,506,117,450
1.4 Net..... (written \$....2,532,819,071).....	3,458,781,443	3,936,003,659	15,930,827,377
DEDUCTIONS:			
2. Losses incurred (current accident year \$....2,241,708,342):			
2.1 Direct.....	325,018,203	341,627,708	1,515,554,724
2.2 Assumed.....	2,998,560,106	2,640,720,240	11,693,846,021
2.3 Ceded.....	1,033,369,415	609,776,639	2,810,767,324
2.4 Net.....	2,290,208,894	2,372,571,309	10,398,633,421
3. Loss adjustment expenses incurred.....	342,268,608	379,268,055	1,500,482,423
4. Other underwriting expenses incurred.....	951,358,095	1,314,576,225	5,145,857,803
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,583,835,597	4,066,415,589	17,044,973,647
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(125,054,154)	(130,411,930)	(1,114,146,270)
INVESTMENT INCOME			
9. Net investment income earned.....	118,751,033	106,192,186	562,009,008
10. Net realized capital gains (losses) less capital gains tax of \$....27,504,147.....	41,003,120	(92,900,692)	(5,173,993)
11. Net investment gain (loss) (Lines 9 + 10).....	159,754,153	13,291,494	556,835,015
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....651,682 amount charged off \$....16,475,528).....	(15,823,846)	(15,866,306)	(67,318,011)
13. Finance and service charges not included in premiums.....	24,303,810	31,243,340	120,793,828
14. Aggregate write-ins for miscellaneous income.....	22,037,470	12,031,307	81,944,891
15. Total other income (Lines 12 through 14).....	30,517,434	27,408,341	135,420,708
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	65,217,433	(89,712,095)	(421,890,547)
17. Dividends to policyholders.....	2,128,006	3,126,927	10,918,900
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).....	63,089,427	(92,839,022)	(432,809,447)
19. Federal and foreign income taxes incurred.....	(53,468,111)	(7,233,495)	(118,227,970)
20. Net income (Line 18 minus Line 19) (to Line 22).....	116,557,538	(85,605,527)	(314,581,477)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	12,690,337,809	12,315,875,046	12,315,875,046
22. Net income (from Line 20).....	116,557,538	(85,605,527)	(314,581,477)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....14,465,791.....	170,428,650	12,633,551	427,243,144
25. Change in net unrealized foreign exchange capital gain (loss).....	5,254,113	7,755,949	4,032,129
26. Change in net deferred income tax.....	(13,689,465)	56,201,900	256,290,214
27. Change in nonadmitted assets.....	19,097,923	(127,555,774)	(228,673,483)
28. Change in provision for reinsurance.....			308,120
29. Change in surplus notes.....	145,217	145,217	525,633
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	15,091,526	3,585,981	229,318,483
38. Change in surplus as regards policyholders (Lines 22 through 37).....	312,885,502	(132,838,703)	374,462,763
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	13,003,223,311	12,183,036,343	12,690,337,809

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.....	2,577,435	373,339	(106,854)
1402. Other miscellaneous income.....	19,460,035	11,657,968	82,051,745
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).....	22,037,470	12,031,307	81,944,891
3701. Change in surplus - pension and postretirement benefits net of tax.....	(3,610,425)	2,546,212	231,566,227
3702. Change in surplus - agent security compensation plan.....			(27,273,243)
3703. Change in surplus - miscellaneous.....	18,701,951	1,039,769	25,025,499
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).....	15,091,526	3,585,981	229,318,483

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,015,772,234	3,913,128,344	15,980,116,486
2. Net investment income.....	180,875,511	174,708,517	643,273,473
3. Miscellaneous income.....	(10,583,491)	2,949,908	95,311,169
4. Total (Lines 1 through 3).....	3,186,064,255	4,090,786,769	16,718,701,128
5. Benefit and loss related payments.....	2,087,118,977	2,127,579,142	9,501,858,266
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,454,354,406	1,799,293,326	6,670,152,464
8. Dividends paid to policyholders.....	2,200,162	3,154,105	11,517,772
9. Federal and foreign income taxes paid (recovered) net of \$.....(2,532,818) tax on capital gains (losses).....	(50,166,360)	(60,776,076)	(78,709,137)
10. Total (Lines 5 through 9).....	3,493,507,186	3,869,250,496	16,104,819,365
11. Net cash from operations (Line 4 minus Line 10).....	(307,442,931)	221,536,272	613,881,763
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	517,125,312	418,312,516	2,722,727,693
12.2 Stocks.....		104,878,847	831,324,419
12.3 Mortgage loans.....	14,264,738	18,497,708	105,589,174
12.4 Real estate.....	1,088,344		55,211,940
12.5 Other invested assets.....	117,876,926	136,828,234	597,122,722
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	9,027	246,049	188,520
12.7 Miscellaneous proceeds.....	129,773,450	51,337,090	255,150,700
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	780,137,797	730,100,444	4,567,315,168
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	299,315,311	252,863,683	3,182,742,068
13.2 Stocks.....	152	4,002,614	27,561,012
13.3 Mortgage loans.....	55,637,853	66,834,062	354,666,274
13.4 Real estate.....	6,532,007	6,027,310	33,670,116
13.5 Other invested assets.....	123,686,018	182,301,932	737,146,977
13.6 Miscellaneous applications.....		129,670,789	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	485,171,341	641,700,390	4,335,786,447
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).....	294,966,456	88,400,054	231,528,721
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.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(88,252,381)	(330,220,746)	(616,181,324)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(88,252,381)	(330,220,746)	(616,181,324)
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).....	(100,728,856)	(20,284,419)	229,229,160
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	468,089,127	238,859,967	238,859,967
19.2 End of period (Line 18 plus Line 19.1).....	367,360,271	218,575,547	468,089,127
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investment to bond investment.....	250,332,092	83,959,336	382,986,646
20.0002 Exchange of bond investment to equity investment.....			1,922,171
20.0003 Capitalized interest on bonds.....		42,814	580,610
20.0004 Capitalized interest on mortgage loans.....	2,310,156	2,099,396	9,078,358
20.0005 Assets and liabilities transferred settled through investment transfer.....	1,912,252,168		
20.0006 Intercompany transfer of securities out.....		93,085,387	375,444,618
20.0007 Tax Credit Commitments Liabilities.....	20,452,566	12,918,340	4,500,248
20.0008 Deferred gains.....		1,658,351	40,005,709
20.0009 COLI/BOLI.....	25,263,273		59,295,842

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 \$(126.3) million and \$(106.1) million as of March 31, 2017 and December 31, 2016, respectively, and also reduced the admitted deferred tax assets (DTA) by \$(18.9) million and \$(15.9) million as of March 31, 2017 and December 31, 2016, respectively.

Olentangy Reinsurance, LLC (Olentangy) is a special purpose financial insurance company domiciled in the State of Vermont. The Company has an indirect partial ownership of Olentangy through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Olentangy was granted a permitted practice from the State of Vermont which increased the subsidiary's valuation by \$61.3 million as of March 31, 2017 and December 31, 2016, and also allowed the Company to admit additional DTA of \$9.2 million as of March 31, 2017 and December 31, 2016.

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:

	SSAP #	F/S Page	F/S Line #	2017	2016
Net Income					
Nationwide Mutual Insurance Company state basis (Page 4, Line 20, (1) Columns 1 & 3)	XXX	XXX	XXX	\$ 116,557,538	\$ (314,581,477)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 116,557,538</u>	<u>\$ (314,581,477)</u>
Surplus					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37, (5) Columns 1 & 2)	XXX	XXX	XXX	\$ 13,003,223,311	\$ 12,690,337,809
(6) State Prescribed Practices that increase/(decrease) NAIC SAP					
Subsidiary valuation -- Eagle	52	3	35	(126,311,981)	(106,078,936)
Subsidiary valuation -- Eagle impact on DTA admittance	52	2	18.2	(18,946,797)	(15,911,840)
(7) State Permitted Practices that increase/(decrease) NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	61,333,945	61,333,945
Subsidiary valuation -- Olentangy impact on DTA admittance	20	2	18.2	<u>9,200,092</u>	<u>9,200,092</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 13,077,948,052</u>	<u>\$ 12,741,794,548</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**A. Statutory Purchase Method**

On March 1, 2017, Nationwide Life Insurance Company (NLIC), an indirect subsidiary of the Company, purchased all of the stock of Jefferson National Financial Corp (Jefferson National) for a total consideration of \$201.6 million. The transaction was accounted for as a statutory purchase. The transaction resulted in goodwill of \$160.8 million. 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.

B. Statutory Merger

Not applicable.

C. Impairment Loss

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS**Note 5 – Investments**

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

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	\$	<u>(6,893,486)</u>
2. 12 Months or Longer	\$	<u>(4,161,011)</u>

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

1. Less than 12 Months	\$	<u>697,427,936</u>
2. 12 Months or Longer	\$	<u>151,830,043</u>

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 \$19,917,508 as of March 31, 2017.

F. Real Estate

No significant changes from prior year end.

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.

L. 5* Securities

Not applicable.

M. Short Sales

Not applicable.

N. Prepayment Penalty and Acceleration Fees

	<u>General Account</u>	<u>Protected Cell</u>
(1) Number of CUSIPs	45	-
(2) Aggregate Amount of Investment Income	\$ 2,670,684	\$ -

NOTES TO THE FINANCIAL STATEMENTS**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.

Note 10 - Information concerning parent, subs. and affiliates

A. Nature of Relationships

The Company is a party to various reinsurance agreements including a pooling agreement with several affiliated companies. See Note 26 for changes to the pooling agreement.

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

On April 28, 2017, the Company made a capital contribution of \$120.0 million to Nationwide Agribusiness Insurance Company. The contribution included securities of \$107.0 million and cash of \$13.0 million.

On January 9, 2017, the Company received an ordinary dividend of \$5.0 million in the form of cash from Nationwide Asset Management Company.

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	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
1. Current Year			
(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			
(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.

NOTES TO THE FINANCIAL STATEMENTS**Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A. Defined Benefit Plans

Effective January 1, 2017, the Company amended the qualified defined benefit pension plan (NRP). Affected participants stopped accruing benefits under the final average pay formula, replacing future accrued benefits with the account balance formula. As a result of the plan amendment, the Company recognized a \$353 million decrease in the benefit obligation during 2016, with the corresponding adjustment recorded to surplus. The \$353 million benefit will be recognized in pension expense over 10 years.

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

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
a. Service cost	\$ 31,602,250	\$ 154,018,600	\$ 178,000	\$ 651,070
b. Interest cost	53,828,750	217,147,583	2,706,000	11,241,515
c. Expected return on plan assets	(75,142,750)	(289,961,922)	(2,504,500)	(10,537,619)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	5,635,250	37,517,413	22,750	-
f. Prior service cost or credit	(12,879,500)	(28,554,244)	1,689,750	5,831,628
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 3,044,000	\$ 90,167,430	\$ 2,092,000	\$ 7,186,594

5-21. No significant changes from prior year end.

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

G. Consolidated/Holding Company Plans

The ASCP is a non-qualified, unfunded deferred compensation program (Program) available to eligible agents. Effective January 1, 2017, agents no longer accrue additional deferred compensation incentive credits.

H-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

No significant changes from prior year end.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 - Fair Value Measurements

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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 March 31, 2017:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
All other governments	\$ 2,716,460	\$ -	\$ -	\$ 2,716,460
States, territories and possessions	-	5,360,093	-	5,360,093
Political subdivisions	452,200	-	-	452,200
Industrial and miscellaneous	-	300,151,526	704,807	300,856,334
Total Bonds	\$ 3,168,660	\$ 305,511,619	\$ 704,807	\$ 309,385,086
Securities lending collateral assets	-	4,527,870	-	4,527,870
Preferred stocks	-	178,000	-	178,000
Common stocks	4,234,840	25,145,063	1,425,000	30,804,903
Loans held for sale	-	-	6,770,458	6,770,458
Derivative assets	-	2,270,068	-	2,270,068
Total Assets at Fair Value	\$ 7,403,500	\$ 337,632,620	\$ 8,900,265	\$ 353,936,385
Liabilities at Fair Value				
Derivative liabilities	\$ -	\$ 47,729,045	\$ -	\$ 47,729,045
Total Liabilities at Fair Value	\$ -	\$ 47,729,045	\$ -	\$ 47,729,045

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2017:

	Beginning Balance at 12/31/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2017
Assets at Fair Value										
Industrial and miscellaneous	\$8,460,045	\$-	\$-	\$(6,560,336)	\$6,419,520	\$-	\$-	\$(7,614,335)	\$(86)	\$704,807
Total Bonds	\$8,460,045	\$-	\$-	\$(6,560,336)	\$6,419,520	\$-	\$-	\$(7,614,335)	\$(86)	\$704,807
Common stocks	\$784,750	\$-	\$-	\$-	\$640,250	\$-	\$-	\$-	\$-	\$1,425,000
Loans held for sale	\$6,808,524	\$-	\$-	\$-	\$-	\$-	\$-	\$(38,067)	\$-	\$6,770,458
Total Assets at Fair Value	\$16,053,319	\$-	\$-	\$(6,560,336)	\$7,059,770	\$-	\$-	\$(7,652,402)	\$(86)	\$8,900,265

B. & C. The following table summarizes the carrying value and fair value of the Company's assets not held at fair value as of March 31, 2017:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$12,281,855,079	\$11,796,946,512	\$1,301,548,480	\$10,613,625,144	\$366,681,455	\$-
Stocks	8,293,967,402	8,294,010,208	-	(42,806)	8,294,010,208	-
Mortgage loans, net of allowance	919,879,049	894,201,162	-	-	919,879,049	-
Short-term investments	727,123,308	727,123,317	4,625,089	722,498,219	-	-
Securities lending collateral assets	15,389,638	15,389,638	15,389,638	-	-	-
Total Assets	\$22,238,214,476	\$21,727,670,837	\$1,321,563,207	\$11,336,080,557	\$9,580,570,712	\$-

NOTES TO THE FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

A. Unusual or Infrequent Items

See Note 26 for details.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

No significant changes from prior year end.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

No significant changes from prior year end.

F. Subprime Mortgage Related Risk Exposure

No significant changes from prior year end.

G. Insurance-Linked Securities

On March 31, 2017, the Caelus Re 2013-2 catastrophe bond expired according to the terms of the original agreement.

On May 4, 2017, the Company and certain of its affiliates entered into an agreement with Caelus Re V 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 2017-1, 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 annual aggregate catastrophic claims with a franchise deductible of \$50 million for each catastrophic event. For the 2017 risk period, the Caelus Re 2017-1 catastrophe bond provides national coverage at 30% of annual aggregate losses between \$1.5 billion and \$2.75 billion. The coverage is effective June 1, 2017 and expires on May 31, 2020.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 8, 2017 for the statutory statement issued on May 10, 2017.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 8, 2017 for the statutory statement issued on May 10, 2017.

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

Note 23 Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant changes from prior year end.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

As of December 31, 2016, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$11.92 billion. On January 1, 2017, loss and loss adjustment expense reserves of \$1.60 billion were transferred from the Company as a result of the changes to the pooling and quota share agreements, effective January 1, 2017. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$1.53 billion for the three months ended March 31, 2017. As of March 31, 2017, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$8.89 billion. There has been unfavorable prior-year development of \$106.1 million during the three months ended March 31, 2017, primarily driven by higher than expected claim emergence levels in liability coverages for commercial standard auto and agribusiness products.

Note 26 - Intercompany Pooling Arrangements

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

Effective January 1, 2017, Nationwide Mutual Insurance Company's assumed pooling percentage was changed to 72% and Nationwide Mutual Fire Insurance Company's assumed pooling percentage was changed to 23%.

Effective January 1, 2017, Nationwide Assurance Company (NAIC #10723), Titan Indemnity Company (NAIC #13242), Nationwide Lloyds (NAIC #42110), Nationwide Insurance Company of America (NAIC #25453), Nationwide Insurance Company of Florida (NAIC #10948), and Veterinary Pet Insurance Company (NAIC #42285) were added as parties to the Nationwide Pool with 0% retrocession.

NOTES TO THE FINANCIAL STATEMENTS

As of March 31, 2017 and December 31, 2016, the companies in the Nationwide Pool assuming a proportionate share of the pool are:

	NAIC #	March 31, 2017 Pool	December 31, 2016 Pool
Nationwide Mutual Insurance Company	23787	72.0%	83.0%
Nationwide Mutual Fire Insurance Company	23779	23.0%	12.0%
Scottsdale Insurance Company	41297	4.0%	4.0%
Farmland Mutual Insurance Company	13838	1.0%	1.0%

All of the other companies in the Nationwide Pool have a 0% retrocession. The zero percent participants in the Nationwide Pool as of March 31, 2017 are: Nationwide General Insurance Company (NAIC #23760), Nationwide Property and Casualty Insurance Company (NAIC #37877), Nationwide Affinity Insurance Company of America (NAIC #26093), Crestbrook Insurance Company (NAIC #18961), Allied Insurance Company of America (NAIC #10127), Nationwide Assurance Company (NAIC #10723), Nationwide Lloyds (NAIC #42110), Nationwide Insurance Company of Florida (NAIC #10948), AMCO Insurance Company (NAIC #19100), Allied Property and Casualty Insurance Company (NAIC #42579), Depositors Insurance Company (NAIC #42587), Nationwide Agribusiness Insurance Company (NAIC #28223), Nationwide Insurance Company of America (NAIC #25453), Titan Indemnity Company (NAIC #13242), Victoria Fire & Casualty Company (NAIC #42889), Victoria Automobile Insurance Company (NAIC #10644), Victoria Specialty Insurance Company (NAIC #10777), Victoria Select Insurance Company (NAIC #10105), Victoria National Insurance Company (NAIC #10778), Harleysville Preferred Insurance Company (NAIC #35696), Harleysville Insurance Company of New Jersey (NAIC #42900), Harleysville Worcester Insurance Company (NAIC #26182), Harleysville Insurance Company of New York (NAIC #10674), Harleysville Lake States Insurance Company (NAIC #14516), Harleysville Insurance Company (NAIC #23582) and Veterinary Pet Insurance Company (NAIC #42285).

All lines of business are subject to the pooling agreements.

Effective January 1, 2017, the 100% quota share reinsurance agreements between Nationwide Mutual Insurance Company and Nationwide Assurance Company, Titan Insurance Company, Titan Indemnity Company, Nationwide Lloyds, Nationwide Insurance Company of America, and Nationwide Insurance Company of Florida were terminated and liabilities were commuted back to the respective ceding company.

Effective January 1, 2017, the 100% quota share reinsurance agreement between Scottsdale Insurance Company and Veterinary Pet Insurance Company was terminated and liabilities were commuted back to Veterinary Pet Insurance Company.

As of March 31, 2017, National Casualty Company remains covered under a separate 100% quota share reinsurance agreement with Nationwide Mutual Insurance Company. Nationwide Mutual Insurance Company then cedes 100% of this business to the Nationwide Pool.

In connection with the above pooling percentage change and the Titan Insurance quota share agreement termination effective January 1, 2017, assets and liabilities were transferred between Nationwide Mutual Insurance Company, Nationwide Mutual Fire Insurance Company, and Titan Insurance Company. The Company transferred assets of \$538.2 million, primarily consisting of deferred premiums of \$336.1 million and uncollected premiums of \$135.1 million. The Company transferred liabilities of \$2.60 billion, primarily consisting of loss reserves of \$1.41 billion, unearned premiums of \$865.8 million and loss adjustment expense reserves of \$190.3 million.

In addition, the Company received ceding commissions of \$144.3 million.

Furthermore, the Company transferred cash, securities and other investments of \$1.92 billion to settle these transactions.

Note 27 - Structured Settlements

No significant changes from prior year end.

Note 28 - Health Care Receivables

Not applicable.

Note 29 - Participating Policies

Not applicable.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 - High Deductibles

Not applicable.

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

No significant changes from prior year end.

Note 33 - Asbestos/Environmental Reserves

No significant changes from prior year end.

Note 34 - Subscriber Savings Accounts

Not applicable.

Note 35 - Multiple Peril Crop Insurance

Not applicable.

Note 36 - Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

On March 1, 2017, Nationwide purchased all of the outstanding stock of Jefferson National Financial Corp. As a result of the acquisition, the following companies were added to the Nationwide holding company system: Jefferson National Financial Corp.; Jefferson National Life Insurance Company; Jefferson National Life Insurance Company of New York; Jefferson National Securities Corporation, and JNF Advisors, Inc.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/07/2013

6.4 By what department or departments?

OH

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [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: \$ 1,050,825,749
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
	8,158,267,680		8,307,030,886
	0		0
	20,900,875		20,900,875
	1,807,871,124		1,613,924,310
\$	9,987,039,679	\$	9,941,856,071
\$	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: \$ 19,917,508
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 19,917,508
- 16.3 Total payable for securities lending reported on the liability page: \$ 24,363,900
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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
Gramercy Funds Management LLC	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes No N/A
 If yes, attach an explanation.
The pooling retention percentage for Nationwide Mutual Insurance Company decreased from 83% to 72%. The pooling retention percentage for Nationwide Mutual Fire Insurance Company increased from 12% to 23%. The following companies have been added to the Nationwide Intercompany Pooling Agreement as 0% retrocessionaires: Nationwide Assurance Company, Nationwide Lloyds, Nationwide Insurance Company of Florida, Nationwide Insurance Company of America, Titan Indemnity Company and Veterinary Pet Insurance Company.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes No
 If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes No
- 3.2 If yes, give full and complete information thereto:
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes No

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	4.930	132,266	5,800	0	138,066	(5,340)	(300)	0	(5,640)
Total	XXX	XXX	132,266	5,800	0	138,066	(5,340)	(300)	0	(5,640)

- 5.1 Operating Percentages:
- | | |
|---|---------|
| 5.1 A&H loss percent | 56.000% |
| 5.2 A&H cost containment percent | 0.000% |
| 5.3 A&H expense percent excluding cost containment expenses | 37.000% |
- 6.1 Do you act as a custodian for health savings accounts? Yes No
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes No
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

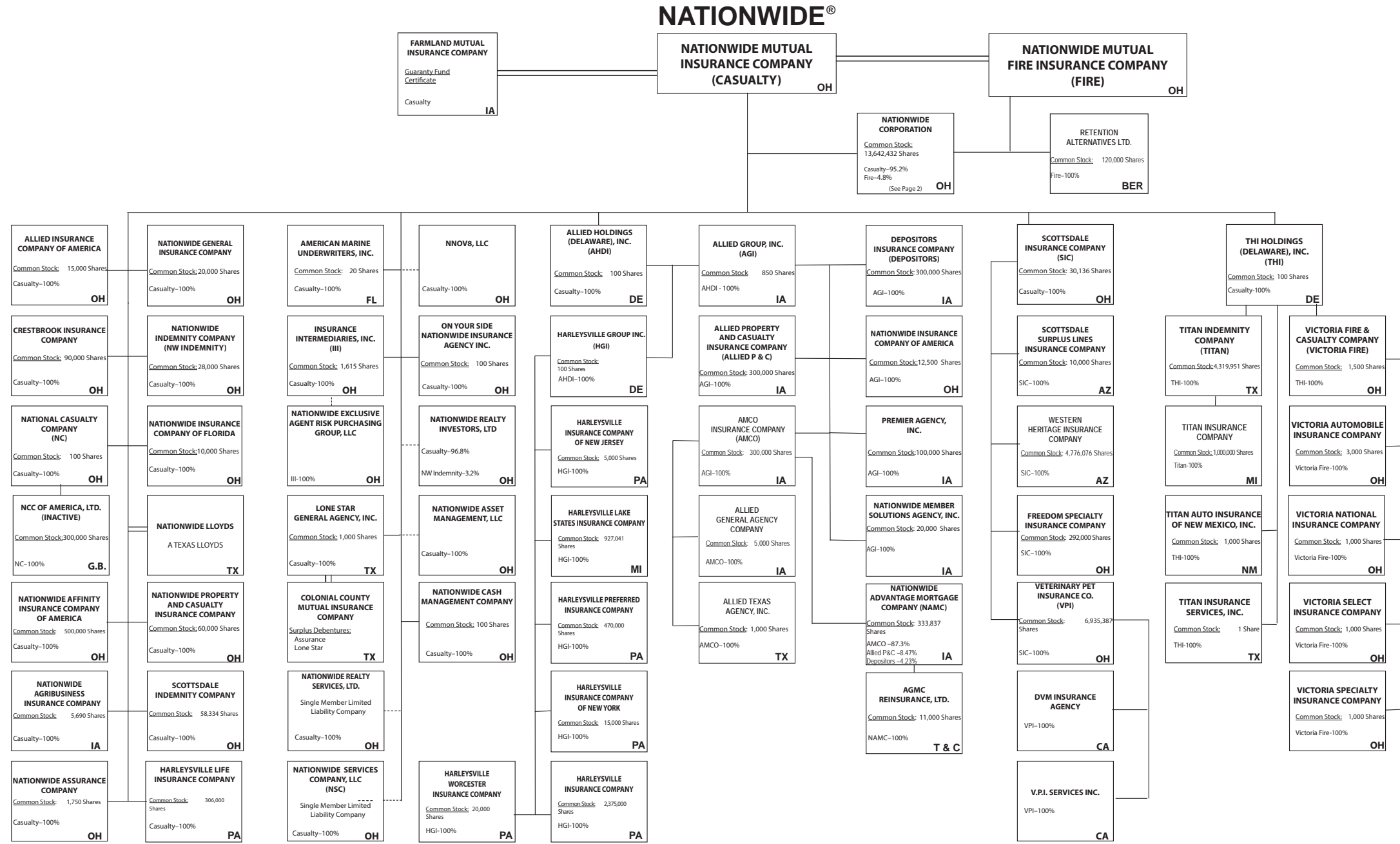
1 States, Etc.	Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	2,928,079	2,928,111	3,531,875	1,912,525	9,093,017	11,202,490
2. Alaska.....AK	L	83,253	87,780	3,838	308,680	39,545	2,999,037
3. Arizona.....AZ	L	6,845,897	5,696,781	4,172,169	3,130,335	13,007,640	14,389,505
4. Arkansas.....AR	L	7,330,732	8,586,668	4,353,460	4,500,142	9,686,768	11,071,417
5. California.....CA	L	46,566,568	47,145,004	33,101,745	27,465,805	193,938,855	179,508,514
6. Colorado.....CO	L	7,291,083	6,027,374	4,413,853	2,101,165	19,588,277	20,274,627
7. Connecticut.....CT	L	14,046,496	15,404,514	8,418,830	10,653,459	50,663,439	52,899,572
8. Delaware.....DE	L	16,652,562	19,006,935	10,400,292	12,070,693	47,017,374	56,243,685
9. District of Columbia.....DC	L	1,678,788	1,802,240	542,374	598,469	3,069,219	4,363,839
10. Florida.....FL	L	1,835,038	5,430,178	4,328,921	5,233,288	43,422,172	47,000,508
11. Georgia.....GA	L	26,747,713	30,531,277	25,832,566	23,216,068	77,498,655	56,986,521
12. Hawaii.....HI	L	122,561	131,809	19,827	17,772	125,699	72,450
13. Idaho.....ID	L	1,356,333	1,570,484	717,434	523,535	3,238,689	3,909,667
14. Illinois.....IL	L	2,562,229	3,238,936	1,232,398	1,337,208	14,602,513	16,102,254
15. Indiana.....IN	L	11,491,033	10,413,392	5,487,882	6,963,900	29,815,493	21,664,648
16. Iowa.....IA	L	8,687,733	10,006,497	2,948,036	4,255,671	39,044,745	39,478,128
17. Kansas.....KS	L	4,971,209	4,837,751	2,373,140	2,587,176	20,253,610	23,395,631
18. Kentucky.....KY	L	13,259,350	10,058,367	8,838,938	6,284,309	23,363,934	13,421,214
19. Louisiana.....LA	L	592,394	662,006	727,017	217,734	1,181,869	1,138,906
20. Maine.....ME	L	533,189	607,568	146,377	147,389	300,622	371,922
21. Maryland.....MD	L	35,287,478	40,046,910	16,619,911	19,860,654	107,189,102	105,823,043
22. Massachusetts.....MA	L	2,469,019	2,639,677	1,607,632	1,925,119	7,152,913	7,870,973
23. Michigan.....MI	L	1,433,806	1,253,125	339,591	627,086	17,002,067	15,885,501
24. Minnesota.....MN	L	2,094,870	2,569,275	533,981	1,044,339	15,174,823	14,701,772
25. Mississippi.....MS	L	7,621,363	8,127,907	6,582,040	4,925,939	12,303,320	12,664,260
26. Missouri.....MO	L	5,575,044	6,381,898	5,438,502	2,780,068	21,028,983	22,262,139
27. Montana.....MT	L	948,621	840,191	496,929	236,068	1,603,971	1,848,502
28. Nebraska.....NE	L	7,774,942	8,816,059	3,804,642	2,738,997	27,437,145	27,439,553
29. Nevada.....NV	L	2,834,531	2,874,084	2,389,449	2,581,693	13,593,383	11,857,987
30. New Hampshire.....NH	L	2,811,695	2,746,077	1,497,170	1,448,905	4,452,256	4,422,300
31. New Jersey.....NJ	L	3,567,563	2,167,816	2,378,378	5,980,900	70,358,233	76,227,659
32. New Mexico.....NM	L	635,673	789,433	2,236,740	968,826	4,425,476	4,527,770
33. New York.....NY	L	24,741,350	27,774,410	13,807,450	15,347,431	98,732,722	100,389,140
34. North Carolina.....NC	L	94,435,860	101,128,127	53,743,865	52,952,323	113,010,293	133,512,000
35. North Dakota.....ND	L	1,099,312	1,172,743	450,922	353,365	2,238,140	2,838,638
36. Ohio.....OH	L	63,906,551	65,411,859	36,260,404	31,389,616	93,811,168	88,929,232
37. Oklahoma.....OK	L	571,002	562,979	349,855	616,886	1,324,323	1,475,112
38. Oregon.....OR	L	2,961,091	2,942,857	1,241,789	1,944,840	5,324,483	6,011,167
39. Pennsylvania.....PA	L	71,568,644	78,046,360	44,188,612	54,641,723	514,004,109	574,324,521
40. Rhode Island.....RI	L	9,984,241	10,789,080	6,819,423	7,525,848	22,808,698	22,328,866
41. South Carolina.....SC	L	3,595,361	5,608,768	6,693,323	6,467,794	25,253,498	26,635,065
42. South Dakota.....SD	L	1,706,139	1,977,315	569,777	412,492	10,835,595	9,447,905
43. Tennessee.....TN	L	12,756,933	13,766,262	8,429,642	6,285,663	27,752,424	27,877,029
44. Texas.....TX	L	6,618,229	10,008,921	6,383,540	11,896,953	25,328,818	32,296,103
45. Utah.....UT	L	1,319,466	1,561,444	641,593	1,470,476	5,245,702	5,816,096
46. Vermont.....VT	L	3,244,402	3,229,073	1,586,376	1,559,956	5,900,520	4,584,510
47. Virginia.....VA	L	56,411,520	60,145,523	30,271,831	34,625,125	115,055,197	122,848,240
48. Washington.....WA	L	3,520,690	3,153,999	3,190,398	1,924,388	10,688,318	9,437,554
49. West Virginia.....WV	L	27,036,251	29,436,791	14,558,522	13,670,792	34,785,536	38,164,493
50. Wisconsin.....WI	L	3,457,384	4,445,903	2,435,779	3,127,657	24,994,718	24,576,096
51. Wyoming.....WY	L	3,412,712	3,647,806	1,458,952	1,035,105	6,010,222	6,556,090
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		640,983,983	688,236,344	398,597,990	405,892,350	2,043,778,288	2,120,073,848

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 (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.
 (a) Insert the number of D and L responses except for Canada and Other Alien.

Q11

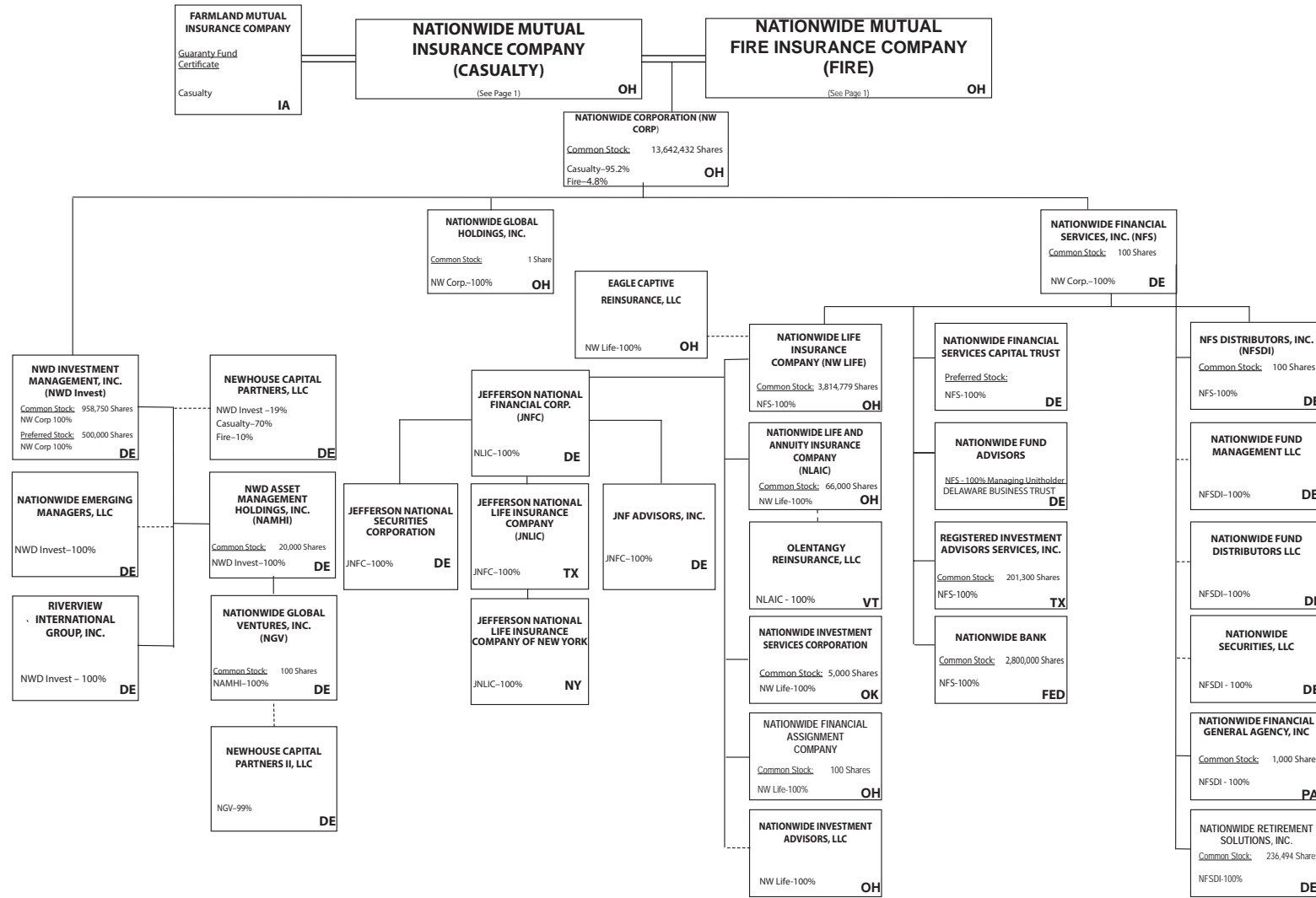


Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - Dotted Line
March 31, 2017 Page 1

(Casualty/Fire subsidiaries)

Q11.1

NATIONWIDE®



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

(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	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	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	OH	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	OH	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

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	16
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)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....		31-1486309..	4595018		0.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810074		0.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4594954		0.....	101 N Twentieth St, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4869474		0.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810047		0.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810038		0.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1733036..	4594963		0.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		26-2451988..	4288132		0.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	5113932		0.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810083		0.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	5113923		0.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	5042171		0.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	4960960		0.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810092		0.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	5092952		0.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	4590835		0.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	4591140		0.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4595009		0.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4890843		0.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590750		0.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4810104		0.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4671583		0.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590602		0.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4671499		0.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4671789		0.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590778		0.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4890834		0.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4869465		0.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	5042612		0.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	5012286		0.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4890759		0.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590611		0.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590787		0.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4903921		0.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4903912		0.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
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.....	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		31-1486309	5092943		0	960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810029		0	975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5082001		0	995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	4287247		0	AGMC Reinsurance, Ltd.	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
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	N	
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	N	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	5082029		0	American Tax Credit Fund 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			n/a	n/a		0	Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0			90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0			n/a	n/a		0	Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	5012277		0	Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1184438	4594842		0	Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	94.800	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	N	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	N	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	N	2
0140	Nationwide		20-1618232	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1579973	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	N	1
0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	2
0			45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	42587..	42-1207150..	4287162		0.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0.....	0.....		46-4104813..	n/a.....		0.....	Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....		33-0096671..	4287694		0.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	15821..	47-4523959..	4890825		0.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-1945276..	4590590		0.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	24.910	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-1945276..	4590590		0.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	75.090	Nationwide Mutual Insurance Company.....	N	1.....
0.....	0.....		30-0951639..	n/a.....		0.....	ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....	13838..	42-0618271..	4569372		0.....	Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....	22209..	75-6013587..	4287676		0.....	Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0.....	0.....		46-4736379..	n/a.....		0.....	GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		other non-Nationwide.....	N	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.....	N	
0140	Nationwide.....		20-4939866..	4590826		0.....	Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	5036200		0.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		51-0241172..	3582909		0.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	23582..	41-0417250..	4442260		0.....	Harleysville Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	42900..	23-2253669..	4442158		0.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
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.....	N	
0140	Nationwide.....	14516..	38-3198542..	4442251		0.....	Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	64327..	23-1580983..	4440659		0.....	Harleysville Life Insurance Company.....	PA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	35696..	23-2384978..	4442288		0.....	Harleysville Preferred Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	26182..	04-1989660..	4442372		0.....	Harleysville Worcester Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		32-0051216..	4596903		0.....	Hideaway Properties Corp.....	CA.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		31-0871532..	4288020		0.....	Insurance Intermediaries, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-3289512..	3848436		0.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y	
0140	Nationwide.....	64017..	75-0300900..	3332887		0.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	15727..	47-1180302..	5111899		0.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		61-1340595..	5113503		0.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4097802		0.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0.....	0.....		46-2974590..	n/a.....		0.....	Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....		20-8945345..	5111938		0.....	JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0.....	0.....		46-2956640..	n/a.....		0.....	Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....		31-1486309..	4590312		0.....	JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	2.....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		74-1395229	4613350		0	Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	11991	38-0865250	4288187		0	National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	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	Y	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	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	N	
0140	Nationwide	28223	42-1015537	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	
0140	Nationwide		31-1667326	4286932		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	4287050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3732385	4286857		0	Nationwide Global Ventures, Inc.	DE	NIA	NWD Asset Management Holdings, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	
0140	Nationwide		41-2206199	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0988442	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
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	N	

Q12.3

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	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	66869..	31-4156830..	2819288		0.....	Nationwide Life Insurance Company.....	OH.....	IA.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....
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.....	N	1.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
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.....	N	1.....
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.....	N	1.....
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.....	N	.....
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.....	N	.....
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.....	N	1.....
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.....	N	1.....
0140	Nationwide.....	42110..	75-1780981..	4287984		0.....	Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N	2.....
0140	Nationwide.....		42-1373380..	4287210		0.....	Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	31-41771..	n/a.....	4597094		0.....	Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	31-41771..	75-3191025..	4595269		0.....	Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	23779..	82-0549218..	3828090		0.....	Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N	2.....
0140	Nationwide.....	23787..	31-4177100..	3828072		0.....	Nationwide Mutual Insurance Company.....	OH.....	RE.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N	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.....	N	.....
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.....	N	.....
0140	Nationwide.....		31-1486309..	4288105		0.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....96.800	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		31-1486309..	4288105		0.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	.....3.200	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		31-1486309..	4590264		0.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		n/a.....	4288066		0.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		73-0948330..	4287096		0.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		36-2434406..	4287078		0.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		31-4177100..	4288093		0.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
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.....	N	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.....	N	.....
0140	Nationwide.....		46-1952215..	4596556		0.....	Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		46-1971926..	4596592		0.....	Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-5976272..	4595410		0.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		11-3651828..	4588168		0.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	.....95.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		n/a.....	4286866		0.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	.....99.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		n/a.....	4286679		0.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....19.000	Nationwide Mutual Insurance Company.....	N	1.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		n/a	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		n/a	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	4287032		0	NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	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	N	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	N	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4594815		0	NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		30-4939866	4590406		0	NRI Office Ventures, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-1404116	4802734		0	NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-1413242	4809948		0	NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-3909345	4869483		0	NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4148470	4890807		0	NTCP 2015-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
	0		81-3836925	5048678		0	NTCP 2016-A, LLC	OH	OTH	Other non-Nationwide	other		Other non-Nationwide	N	2

Q12.6

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	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		81-0936428	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-2326191	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1246932	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1869861	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-4999493	4902223		0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1211881	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3674167	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1285433	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	N	1

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4401901	5082010		0	NW-Grapevine Bluffs, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1232565	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596	5092961		0	NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146266	5092989		0	NW-Millenia, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	
0140	Nationwide		81-1619428	4981107		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783	4809939		0	NW-Tyson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0263012	n/a		0	Old Track Street Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	2
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	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	N	1
0			n/a	n/a		0	Parks Edge Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		n/a	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc	TX	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0384865	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	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	N	2
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		86-1094799	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541507	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040	2989882		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
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	N	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc	TX	NIA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Mutual Insurance Company	ownership	23.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Life Insurance Company	ownership	13.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Life and Annuity Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		33-0160222	4653196		0	V.P.I. Services, Inc	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42285	95-3750113	4287685		0	Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	
0140	Nationwide	42889	34-1394913	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	N	
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	N	
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	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		31-1486309..	...5080696	.....	0.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	37150..	86-0561941..	...4287667	.....	0.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	N	.....
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.....	N	2.....
0140	Nationwide.....		n/a.....	...4613323	.....	0.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	.....60.000	other non-Nationwide.....	N	2.....

Asteri Explanation

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

NATIONWIDE MUTUAL INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	4,145,295	5,030,687	121.359	171.386
2. Allied lines.....	12,766,972	13,279,437	104.014	44.821
3. Farmowners multiple peril.....	1,346,753	1,950,317	144.816	(71.627)
4. Homeowners multiple peril.....	33,358,596	(854,780)	(2.562)	62.646
5. Commercial multiple peril.....	76,756,307	33,375,886	43.483	30.237
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	18,544,053	8,264,059	44.564	32.254
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		3,692	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	559,796	1,825	0.326	(0.178)
13. Group accident and health.....	1,170,509	524,835	44.838	79.706
14. Credit accident and health.....			0.000	
15. Other accident and health.....	144,848	5,801	4.005	(177.820)
16. Workers' compensation.....	13,949,744	278,230	1.995	12.711
17.1 Other liability-occurrence.....	43,967,085	13,702,803	31.166	20.636
17.2 Other liability-claims made.....	800,820	45,792	5.718	1.489
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	2,036,287	(92,323)	(4.534)	(7.251)
18.2 Products liability-claims made.....		(1)	0.000	
19.1, 19.2 Private passenger auto liability.....	221,755,346	127,093,739	57.313	56.563
19.3, 19.4 Commercial auto liability.....	40,988,127	35,196,990	85.871	64.940
21. Auto physical damage.....	171,420,027	85,798,063	50.051	53.027
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	326,329	(9,798)	(3.002)	2.668
24. Surety.....	6,511,793	674,670	10.361	23.150
26. Burglary and theft.....	653,408	112,897	17.278	(1.585)
27. Boiler and machinery.....	2,287,215	635,382	27.780	23.980
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.....	653,489,310	325,018,203	49.736	48.983
DETAILS OF WRITE-INS				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	3,989,658	3,989,658	3,802,366
2. Allied lines.....	5,152,933	5,152,933	20,926,846
3. Farmowners multiple peril.....	1,574,830	1,574,830	1,717,397
4. Homeowners multiple peril.....	26,424,019	26,424,019	29,328,034
5. Commercial multiple peril.....	75,709,922	75,709,922	77,089,787
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	18,100,018	18,100,018	18,033,803
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	587,407	587,407	588,516
13. Group accident and health.....	1,170,806	1,170,806	930,555
14. Credit accident and health.....			
15. Other accident and health.....	305,049	305,049	(222,399)
16. Workers' compensation.....	14,203,258	14,203,258	17,081,430
17.1 Other liability-occurrence.....	44,173,160	44,173,158	42,490,238
17.2 Other liability-claims made.....	1,136,192	1,136,192	878,168
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	1,950,214	1,950,214	2,308,185
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	224,906,473	224,906,473	236,947,827
19.3 19.4 Commercial auto liability.....	37,397,814	37,397,814	43,281,862
21. Auto physical damage.....	172,178,788	172,178,788	182,619,571
22. Aircraft (all perils).....			
23. Fidelity.....	406,659	406,659	392,384
24. Surety.....	8,720,977	8,720,977	7,123,109
26. Burglary and theft.....	629,484	629,484	619,491
27. Boiler and machinery.....	2,266,322	2,266,322	2,299,175
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.....	640,983,983	640,983,981	688,236,345
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)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 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. 2014 + Prior.....	.....2,972,111	.....1,269,359	.....4,241,470	.....922,707	.....1,809	.....924,516	.....2,313,600	.....36,727	.....973,017	.....3,323,344	.....264,196	.....(257,806)	.....6,390
2. 2015.....	.....1,577,724	.....1,033,493	.....2,611,217	.....593,259	.....7,884	.....601,143	.....1,167,697	.....86,493	.....788,519	.....2,042,709	.....183,232	.....(150,597)	.....32,635
3. Subtotals 2015 + Prior.....	.....4,549,835	.....2,302,852	.....6,852,687	.....1,515,966	.....9,693	.....1,525,659	.....3,481,297	.....123,220	.....1,761,536	.....5,366,053	.....447,428	.....(408,403)	.....39,025
4. 2016.....	.....2,489,801	.....2,574,631	.....5,064,432	.....1,488,216	.....117,574	.....1,605,790	.....1,744,175	.....144,713	.....1,636,652	.....3,525,540	.....742,590	.....(675,692)	.....66,898
5. Subtotals 2016 + Prior.....	.....7,039,636	.....4,877,483	.....11,917,119	.....3,004,182	.....127,267	.....3,131,449	.....5,225,472	.....267,933	.....3,398,188	.....8,891,593	.....1,190,018	.....(1,084,095)	.....105,923
6. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....893,216	.....893,216	.....XXX.....	.....(3,824,072)	.....5,457,411	.....1,633,339	.....XXX.....	.....XXX.....	.....XXX.....
7. Totals.....	.....7,039,636	.....4,877,483	.....11,917,119	.....3,004,182	.....1,020,483	.....4,024,665	.....5,225,472	.....(3,556,139)	.....8,855,599	.....10,524,932	.....1,190,018	.....(1,084,095)	.....105,923
8. Prior Year-End's Surplus As Regards Policyholders	.....12,690,338										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. ....16.905 %	2. ....(22.227)%	3. ....0.889 %
													Col. 13, Line 7 Line 8
													4. ....0.835 %

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

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.....	69,235,041	3,838,310	65,396,731	67,069,942
2505. Other assets nonadmitted.....	168,246,227	168,246,227	0	
2506. Recoupment receivables.....	1,944,692		1,944,692	28,978,142
2507. Third party administrator receivable.....	5,155,674		5,155,674	5,117,691
2508. Deductible receivables.....	3,536,522	277,461	3,259,061	3,686,727
2597. Summary of remaining write-ins for Line 25.....	248,118,156	172,361,998	75,756,158	104,852,502

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	950,400	1,402,700
2505. Miscellaneous liabilities.....	146,193,183	142,302,825
2506. Pooling expenses payable.....	146,169,253	186,952,243
2507. Reserve for state escheat payments.....	67,364,195	69,599,409
2508. State surcharge/recoupment payable.....	11,755,236	15,633,824
2509. Accrued interest payable on surplus notes.....	9,900,000	
2597. Summary of remaining write-ins for Line 25.....	382,332,267	415,891,001

NATIONWIDE MUTUAL INSURANCE COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	584,872,406	640,654,745
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	6,532,007	33,670,116
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		2,906,962
5. Deduct amounts received on disposals.....	1,088,344	55,211,940
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.....	12,864,494	37,147,477
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	577,451,575	584,872,406
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	577,451,575	584,872,406

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,054,950,990	791,201,518
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	52,400,000	312,012,127
2.2 Additional investment made after acquisition.....	3,237,853	42,654,148
3. Capitalized deferred interest and other.....	2,310,156	9,078,358
4. Accrual of discount.....		905,525
5. Unrealized valuation increase (decrease).....		(237,879)
6. Total gain (loss) on disposals.....		4,986,043
7. Deduct amounts received on disposals.....	210,251,320	105,589,174
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	14,741	59,676
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).....	902,632,938	1,054,950,990
12. Total valuation allowance.....	(1,661,322)	(2,650,558)
13. Subtotal (Line 11 plus Line 12).....	900,971,616	1,052,300,432
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	900,971,616	1,052,300,432

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,483,649,606	3,473,727,781
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	12,835,124	222,168,642
2.2 Additional investment made after acquisition.....	90,398,328	519,478,580
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	16,244,302	(24,247,258)
6. Total gain (loss) on disposals.....	49,489,073	(33,532,241)
7. Deduct amounts received on disposals.....	703,130,719	597,122,737
8. Deduct amortization of premium and depreciation.....	8,175,875	79,826,133
9. Total foreign exchange change in book/adjusted carrying value.....	5,211,419	3,002,972
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	2,946,521,258	3,483,649,606
12. Deduct total nonadmitted amounts.....	63,457,331	72,864,051
13. Statement value at end of current period (Line 11 minus Line 12).....	2,883,063,927	3,410,785,555

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	21,637,486,848	21,206,214,202
2. Cost of bonds and stocks acquired.....	549,647,554	3,971,237,138
3. Accrual of discount.....	5,742,321	34,151,262
4. Unrealized valuation increase (decrease).....	166,134,636	463,711,816
5. Total gain (loss) on disposals.....	(12,854,040)	9,328,153
6. Deduct consideration for bonds and stocks disposed of.....	1,890,357,878	3,978,967,621
7. Deduct amortization of premium.....	11,496,436	47,714,661
8. Total foreign exchange change in book/adjusted carrying value.....	42,412	1,018,705
9. Deduct current year's other-than-temporary impairment recognized.....		21,492,146
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	20,444,345,417	21,637,486,848
11. Deduct total nonadmitted amounts.....	13,020,678	11,457,470
12. Statement value at end of current period (Line 10 minus Line 11).....	20,431,324,739	21,626,029,378

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,792,650,373	296,653,125	1,124,674,924	(36,337,892)	7,928,290,682			8,792,650,373
2. NAIC 2 (a).....	3,347,826,619	92,390,062	437,666,192	47,787,695	3,050,338,184			3,347,826,619
3. NAIC 3 (a).....	614,041,066	37,808,004	94,608,942	(8,506,855)	548,733,273			614,041,066
4. NAIC 4 (a).....	584,558,942	209,443,849	308,782,633	429,522	485,649,680			584,558,942
5. NAIC 5 (a).....	102,063,464		9,401,990	(6,638,137)	86,023,337			102,063,464
6. NAIC 6 (a).....	12,295,469		15,880,927	15,476,012	11,890,554			12,295,469
7. Total Bonds.....	13,453,435,933	636,295,040	1,991,015,608	12,210,345	12,110,925,710	0	0	13,453,435,933
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....	178,000				178,000			178,000
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	178,000	0	0	0	178,000	0	0	178,000
15. Total Bonds and Preferred Stock.....	13,453,613,933	636,295,040	1,991,015,608	12,210,345	12,111,103,710	0	0	13,453,613,933

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....4,594,095; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	727,123,317	XXX.....	727,123,308	28,826	

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.....	757,080,424	504,125,107
2. Cost of short-term investments acquired.....	6,586,535,942	26,045,995,621
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....	3	6
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	6,616,493,052	25,793,040,310
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).....	727,123,317	757,080,424
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	727,123,317	757,080,424

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).....	(52,172,184)
2. Cost paid/(consideration received) on additions.....	
3. Unrealized valuation increase/(decrease).....	6,713,207
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).....	(45,458,977)
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	(45,458,977)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....		6,306,238
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....		(3,026,475)
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.....	335,942	
3.14 Section 1, Column 18, prior year.....	5,662,398	(5,326,456)
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.....	335,942	
3.24 Section 1, Column 19, prior year.....	5,662,398	(5,326,456)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....	31,863,255	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....		
4.22 Amount recognized.....	31,863,255	31,863,255
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).....		3,279,763
7. Deduct nonadmitted assets.....		
8. Statement value at end of current period (Line 6 minus Line 7).....		3,279,763

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	9	588,516,529	0	0	0	0	0	0	9	588,516,529
2. Add: Opened or acquired transactions.....									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions.....	9	588,516,529							9	588,516,529
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	0	0	0	0	0	0	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(45,458,977)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	3,279,763
3.	Total (Line 1 plus Line 2).....	(42,179,214)
4.	Part D, Section 1, Column 5.....	5,549,832
5.	Part D, Section 1, Column 6.....	(47,729,046)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(44,706,407)
8.	Part B, Section 1, Column 13.....	(3,471,757)
9.	Total (Line 7 plus Line 8).....	(48,178,163)
10.	Part D, Section 1, Column 8.....	3,143,827
11.	Part D, Section 1, Column 9.....	(51,321,990)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	14,406,804
14.	Part B, Section 1, Column 20.....	43,561,731
15.	Part D, Section 1, Column 11.....	57,968,535
16.	Total (Line 13 plus Line 14 minus Line 15).....	(0)

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....	81,000,000	456,000,000
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	81,000,000	456,000,000
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 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	
0199999. Totals.....					(1,393,426)	0	(1,393,426)	0	0	0	0	0	0	0	0	0	0	0	0	0
Property Transferred																				
3300 SW Williston.....	Gainesville	Flori da			(1,261,525)		(1,261,525)				0						0			
0299999. Totals.....					(1,261,525)	0	(1,261,525)	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals.....					(2,654,951)	0	(2,654,951)	0	0	0	0	0	0	0	0	0	0	0	0	0

QE01.1

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102701.....	PLANO.....	TX.....		02/14/2017....	3.800.....	32,150,000.....		45,860,000.....
00-1102706.....	FOSTER CITY.....	CA.....		03/31/2017....	3.730.....	20,250,000.....		47,750,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	.XXX.....	52,400,000.....	0.....	93,610,000.....
Mortgages in Good Standing - Mezzanine Loans								
99-0000042.....	JACKSONVILLE.....	FL.....		10/13/2016....	12.000.....		3,237,853.....	42,022,191.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	.XXX.....	0.....	3,237,853.....	42,022,191.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	.XXX.....	52,400,000.....	3,237,853.....	135,632,191.....
3399999. Total Mortgages.....				XXX.....	.XXX.....	52,400,000.....	3,237,853.....	135,632,191.....

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																
00-1000449.....	EAST MEADOW.....	NY.....		12/29/2000....	01/19/2017....	2,854,840.....					0.....	2,854,840.....	2,854,840.....			0.....
99-0000035.....	TAMPA.....	FL.....		02/20/2015....	02/01/2017....	9,093,303.....			79,566.....		79,566.....	9,172,870.....	9,172,870.....			0.....
0199999. Total - Mortgages Closed by Repayment.....						11,948,144.....	0.....	0.....	0.....	79,566.....	79,566.....	12,027,710.....	12,027,710.....	0.....	0.....	0.....
Mortgages With Partial Repayments																
00-1000038.....	VISTA.....	CA.....		08/31/2000....		436,748.....					0.....	24,936.....	24,936.....			0.....
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001....		1,806,146.....					0.....	91,634.....	91,634.....			0.....
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000....		2,728,507.....					0.....	50,885.....	50,885.....			0.....
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		1,017,671.....					0.....	42,103.....	42,103.....			0.....
00-1000791.....	MILWAUKEE.....	WI.....		12/17/2001....		213,944.....					0.....	28,976.....	28,976.....			0.....
00-1000804.....	DAVENPORT.....	IA.....		02/14/2002....		1,223,276.....					0.....	48,652.....	48,652.....			0.....
00-1000869.....	CINCINNATI.....	OH.....		03/13/2002....		53,375.....					0.....	15,657.....	15,657.....			0.....
00-1000926.....	MARIETTA.....	GA.....		12/23/2002....		1,088,415.....					0.....	16,864.....	16,864.....			0.....
00-1000949.....	STOW.....	OH.....		05/30/2002....		486,549.....		(4,085).....			(4,085).....	16,162.....	16,162.....			0.....
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		7,922,269.....					0.....	63,675.....	63,675.....			0.....
00-1001090.....	MASON.....	OH.....		12/20/2002....		8,552,839.....		(10,655).....			(10,655).....	79,555.....	79,555.....			0.....
00-1001203.....	NILES.....	IL.....		12/30/2002....		2,213,806.....					0.....	20,828.....	20,828.....			0.....
00-1002016.....	OBETZ.....	OH.....		03/31/2003....		2,717,885.....					0.....	18,864.....	18,864.....			0.....
00-1100109.....	MILFORD.....	OH.....		09/23/2003....		178,051.....					0.....	24,429.....	24,429.....			0.....
00-1101391.....	JACKSONVILLE.....	FL.....		05/01/2007....		6,808,524.....					0.....	38,067.....	38,067.....			0.....
00-1101437.....	STAMFORD.....	CT.....		03/01/2007....		8,816,464.....					0.....	256,777.....	256,777.....			0.....
00-1101824.....	BURLINGTON.....	KY.....		08/06/2012....		4,044,411.....					0.....	158,109.....	158,109.....			0.....
00-1101891.....	HOUSTON.....	TX.....		09/06/2012....		17,427,492.....					0.....	92,958.....	92,958.....			0.....
00-1101917.....	LAS VEGAS.....	NV.....		11/15/2012....		10,630,655.....					0.....	48,491.....	48,491.....			0.....
00-1101969.....	JACKSONVILLE.....	FL.....		09/12/2013....		5,695,501.....					0.....	135,411.....	135,411.....			0.....

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
00-1102024	LAS VEGAS	NV		10/11/2013		1,413,776							22,725	22,725			0
00-1102039	FT WORTH	TX		09/10/2013		18,711,958							87,697	87,697			0
00-1102154	BUENA PARK	CA		05/28/2014		8,554,443							46,715	46,715			0
00-1102207	CINCINNATI	OH		01/05/2015		6,205,201							41,825	41,825			0
00-1102212	SCOTTSDALE	AZ		11/07/2014		4,318,655							30,122	30,122			0
00-1102221	NEW ALBANY	OH		07/01/2015		14,490,567							92,930	92,930			0
00-1102248	ORLANDO	FL		11/04/2014		22,795,894							156,952	156,952			0
00-1102398	RENTON	WA		08/06/2015		4,017,205							99,035	99,035			0
00-1102417	NATICK	MA		09/30/2015		4,231,932							58,954	58,954			0
00-1102456	ALLENTOWN	PA		01/14/2016		8,743,723							47,631	47,631			0
00-1102486	CHELSEA	MA		12/10/2015		7,262,243							66,229	66,229			0
00-1102637	ATLANTA	GA		08/08/2016		26,017,293							181,374	181,374			0
0299999. Total - Mortgages With Partial Repayments						210,825,419	0	(14,741)	0	0	(14,741)	0	2,205,226	2,205,226	0	0	0
Mortgages Disposed																	
00-1102406	GREENWOOD VILLAGE	CO		12/15/2015	03/01/2017	64,100,000							64,100,000	64,100,000			0
00-1102518	ANN ARBOR	MI		05/13/2016	03/01/2017	47,850,000							47,850,000	47,850,000			0
00-1102533	ORLANDO	FL		03/11/2016	03/01/2017	25,500,000							25,500,000	25,500,000			0
00-1102548	SALT LAKE CITY	UT		04/11/2016	03/01/2017	27,000,000							27,000,000	27,000,000			0
00-1102633	POWAY	CA		09/14/2016	03/01/2017	10,068,385							10,068,385	10,068,385			0
00-1102652	NORTH LOGAN	UT		10/25/2016	03/01/2017	21,500,000							21,500,000	21,500,000			0
0399999. Total - Mortgages Disposed						196,018,385	0	0	0	0	0	0	196,018,385	196,018,385	0	0	0
0599999. Total Mortgages						418,791,947	0	(14,741)	0	79,566	64,825	0	210,251,321	210,251,321	0	0	0

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		3,312,356		30,118,010	4.460	
	GSO Capital Opportunities Fund II LP	New York	NY	GSO Capital Partners LP		06/30/2011	2		3,340,743			1.880	
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		2,952,260		25,626,162	0.460	
	GSO Capital Solutions Fund II LP	New York	NY	GSO Capital Partners LP		06/06/2013	3		2,312,545		12,303,628	0.500	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2		2,888,889		11,229,291	5.330	
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE	Kayne Senior Credit		06/23/2014	2		1,865,177		6,842,891	17.390	
	Newstone Capital Partners II, LP	Wilmington	CA	Newstone Capital Partners		12/29/2010	2		937,500		2,165,684	3.320	
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		1,116,788		11,315,396	2.500	
	NW Private Debt, LLC	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		01/01/2016	2		1,115,673		10,707,342	14.700	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Management		06/01/2016	2		2,002,577		5,325,406	1.990	
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	21,844,508	0	115,633,810	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
QE03	Actera Partners L.P.	Istanbul	Turkey	Actera Group, Ltd.		08/24/2007	3		28,571		123,944	1.550	
	Actis Global 4 LP	London	England	Actis GP, LLP		12/15/2011	3		2,944,532		10,010,102	1.360	
	Activa Capital II	Paris	France	Activa Capital		04/23/2007	3		87,791		689,423	1.560	
	Advent International GPE VIII-B, LP	Wilmington	DE	Advent International Corp.		01/28/2016	3		3,408,000		12,256,000	0.120	
	Affinity Asia Pacific Fund III	Grand Cayman	Cayman Islands	Affinity Equity Partners		12/15/2006	3		39,415		925,130	0.610	
	AIF Capital Asia III LP	Port-Louis	Mauritius	AIF Capital Asia III, GP Ltd.		12/15/2006	3		6,333		53,179	1.370	
	Ampersand Partners VIII	Wilmington	DE	Ampersand Management LLC		03/13/2015	3		3,900,000			11.320	
	ArcLight Energy Partners VI, LP	Wilmington	DE	ArcLight Capital Partners LLC		07/02/2015	3		3,596,954		6,948,184	0.290	
	Carlyle Europe Partners II, L.P.	New York	NY	Carlyle Group, L.P.		12/13/2004	3		1,571		788,416	0.550	
	Carlyle Europe Partners III, L.P.	New York	NY	Carlyle Group, L.P.		02/05/2007	3		415		1,460,448	0.250	
	Catalyst Fund V, L.P.	Toronto	Canada	Catalyst Group, LLC		08/12/2015	3		14,651		24,570,010	2.000	
	CBPE Capital Fund VIII A LP	London	England	CBPE Capital		03/03/2009	3		77,370		396,310	1.230	
	ChrysCapital V, LLC	Port Louis	Mauritius	ChrysCapital		07/20/2007	3		243,830			0.480	
	CVC European Equity Partners IV L.P.	London	England	CVC Capital Partners		07/29/2005	3		(9,268)		876,750	0.120	
	CVC IV Tandem Fund	London	England	CVC Capital Partners		01/02/2007	3		(23,003)		1,574,446	0.410	
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH	Cyprium Investors		12/29/2006	2		47,713		2,476,935	10.000	
	Cyprium Investors IV	Cleveland	OH	Cyprium Investors		07/18/2012	2		47,587			8.000	
Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP		09/30/2016	3		2,054,950		23,209,101	0.570		
EnCap Energy Capital Fund IX LP	Dallas	TX	EnCap Investments, L.P.		12/07/2012	3		606,961			0.510		

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	EnCap Energy Capital Fund VIII LP	Houston	TX	EnCap Investments, L.P.		12/15/2010	3		210,019		1,835,058	0.500
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments, L.P.		03/31/2015	3		992,310		10,183,941	0.230
	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Investments, L.P.		04/30/2014	3		321,832		7,656,641	0.400
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrum Partners		12/01/2007	3		7,788		1,228,086	2.450
	Energy Spectrum VI, L.P.	Dallas	TX	Energy Spectrum Partners		02/28/2011	3		460,198		5,960,499	3.000
	Energy Spectrum VII, L.P.	Dallas	TX	Energy Spectrum Partners		11/03/2014	3		1,341,225		21,733,268	2.500
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Energy Trust Capital		08/30/2013	3		1,676,247		7,273,879	14.100
	Global Infrastructure Partners	New York	NY	Global Infrastructure Management LLC		12/14/2007	3		75,552		2,946,413	0.430
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	HarbourVest Partners, LLC		12/31/2000	1		4		70,000	0.120
	ICG Europe VI	St Helier	Jersey	Intermediate Capital Managers Limited		06/26/2015	2		2,983,347		25,251,338	1.030
	IVF V (Mauritius) Holdings Limited	Port Louis	Mauritius	India Value Fund Advisors		03/18/2015	3		3,351,115		9,037,885	2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		08/31/2010	2		88,519		4,234,240	5.000
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Lovell Minnick Equity Partners, LP		09/26/2008	3		395,206			6.350
	MBK Partners Fund III, L.P.	Grand Cayman	Hong Kong	MBK Partners		05/17/2013	3		3,228,215			1.120
	MBK Partners Fund IV, L.P.	Grand Cayman	Cayman Islands	MBK Partners		03/09/2017	3	2,810,316			21,189,684	0.600
	MCP Private Capital Fund II	Luxembourg City	Luxembourg	Metric Capital Partners II GP S.a.r.l.		05/07/2014	2		3,327,762		3,627,309	2.670
	Mercato Partners Growth III, L.P.	Salt Lake City	UT	Mercato Partners Growth III, GP		03/12/2015	3		2,300,000		13,800,000	8.130
	Navis Asia Fund V, L.P.	Kuala Lumpur	Malaysia	Navis Asia Fund, Ltd		02/01/2007	3		39,470			1.010
	NCT Ventures Fund II LP	Wilmington	DE	NCT Ventures		06/20/2008	1		273,896		1,069,044	9.070
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	GoldPoint Partners		10/31/2007	2		7,027		2,905,139	2.500
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN	Northstar Capital, Ltd		02/12/2008	2		7,174		1,962,480	3.880
	Peppertree Capital Fund IV, LP	Chagrin Falls	OH	Peppertree Capital		09/30/2013	3		77,000		1,148,000	11.200
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital		05/05/2016	3		900,000		14,256,000	8.010
	Permira IV	New York	NY	Permira		07/18/2006	3		38		218,423	0.110
	Prudential Capital Partners II, LP	Chicago	IL	Prudential Capital Group		04/28/2005	2		3,815		1,155,967	1.290
	Prudential Capital Partners III, LP	Chicago	IL	Prudential Capital Group		10/15/2008	2		24,945		1,498,070	1.030
	Rev1 Fund I, LLC	Columbus	OH	Rev1 Ventures		06/30/2016	1		646,131		2,724,228	24.900
	Sierra Private Investments L.P.	Wakefield	MA	Siris Capital Group, LLC		03/10/2017	3	10,021,917				1.130
	Silver Lake Partners II, LP	Menlo Park	CA	Silver Lake Partners, LLC		07/28/2004	3		3,034		1,765,793	0.420
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Partners, LLC		12/19/2006	3		172,207			0.430
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake Partners, LLC		04/02/2013	3		1,684,115		12,415,992	0.310
	Siris Partners III, L.P.	Wilmington	DE	Siris Capital Group, LLC		12/02/2014	3		515,364		3,342,722	0.370
	Sorenson Capital Partners III, L.P.	Wilmington	DE	Sorenson Capital Associates III, LP		05/31/2014	3		212,873		18,012,624	8.540
	SVB Capital Partners III, L.P.	Menlo Park	CA	SVB Capital Partners III LLC		01/31/2014	1		502,500		2,060,250	3.890
	SVB Venture Overage Fund, L.P.	Wilmington	DE	SVB Capital Partners III LLC		06/17/2015	1		192,655		4,111,146	3.000
	TPG Asia VI, L.P.	Grand Cayman	Cayman Islands	TPG Asia		04/07/2014	3		711,092		12,329,978	0.710

QE03.1

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
	TPG Partners VII, L.P.....	Fort Worth.....	TX...	TPG GenPar VII, L.P.....		05/27/2015....	.....3		1,379,391		29,935,207	.....0.450
	Trident IV, LP.....	Greenwich.....	CT...	Stone Point Capital LLC.....		05/21/2007....	.....3		76,917		3,250,876	.....1.590
	Trident V, LP.....	Greenwich.....	CT...	Stone Point Capital LLC.....		12/20/2010....	.....3		73,684		1,085,522	.....0.420
	VEPF V Co-Invest 1, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		12/04/2014....	.....3		5,560			.....7.330
	VEPF V Co-Invest 2, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		02/29/2016....	.....3		26,762			.....77.430
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		07/11/2014....	.....3		621,146			.....0.390
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		02/29/2016....	.....3		516,481		15,614,034	.....0.310
	Vista Foundation III, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		05/12/2016....	.....3		(26,437)		14,665,174	.....0.660
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE...	Yukon Partners.....		11/05/2013....	.....2		2,154,549		8,390,078	.....7.380
	Yukon Capital Partners, LP.....	Minneapolis.....	DE...	Yukon Partners.....		06/15/2011....	.....2		17,761		8,281,679	.....16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								12,832,233	48,652,862	0	384,585,045	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		10/14/2004....	.....3		22,832			.....100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		06/30/2007....	.....1		1,749,989			.....100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	1,772,821	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD...	AEW Core Property Trust.....		03/31/2015....			1,618,666			.....0.720
	CIM Fund VIII, L.P.....	Los Angeles.....	CA...	CIM Fund VIII, GP, LLC.....		12/31/2014....			93,750			.....1.030
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD...	Crow Holdings Capital Partners, LLC.....		01/14/2008....			13,611		2,470,767	.....4.640
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		05/01/2015....			75,000			.....1.330
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		04/01/2015....			56,250		3,574,297	.....5.080
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA...	Exeter Property Group III, L.P.....		03/27/2014....			1,399,636		600,364	.....2.500
	Golden Belt.....	Durham.....	NC...	Golden Belt.....		01/08/2008....			2,900			.....66.670
	PCCP Credit IX, LP.....	Dover.....	DE...	PCCP Credit IX GP, LC.....		03/28/2017....		2,891			40,000,000	.....4.000
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....		05/10/2016....			265,942		10,154,463	.....3.000
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY...	Pretium Residential Real Estate Fund II GP, LLC.....		09/01/2016....	.....3		9,647		16,306,321	.....2.330
	Prime Property Fund, LLC.....	New York.....	NY...	Morgan Stanley Real Estate Advisor, Inc.....		03/31/2015....			699,599			.....0.500
	River House Landlord LLC.....	Roanoke.....	VA...	Edward B Walker.....		12/05/2012....			162			.....1.000
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE...	Rubenstein Partners.....		10/23/2015....			(606,305)			.....4.440
	Stonehenge REV I LLC.....	Columbus.....	OH...	Stonehenge Capital Company LLC.....		12/22/2015....			3,770		11,108,196	.....44.950
	Stonehenge REV II LLC.....	Columbus.....	OH...	Stonehenge Capital Company LLC.....		04/26/2016....			2,586		9,155,750	.....49.950
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....		12/02/2014....			2,378,375		31,583,923	.....7.140
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								2,891	6,013,589	0	124,954,081	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....			2,169,323			.....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	2,169,323	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		377,906		11,335,318	.....10.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	377,906	0	11,335,318	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		313,339			.....100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								0	313,339	0	0	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												

QE03.2

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH..	RBC Tax Credit IV LLC.....		10/30/2014....			8,079,280		31,540,838	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH..	RBC Tax Credit IV LLC.....		02/12/2016....		15,043			20,268,988	50.000
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL..	Raymond James Tax Credit Funds, Inc.....		12/08/2014....		10,398			158,911	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA..	WNC Advisors LLC.....		05/15/2015....		984,191			11,018,336	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	9,088,912	0	62,987,073	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	NTCIF-2011.....	Columbus.....	OH..	Nationwide Mutual Insurance Co.....		04/03/2012....		164,468				50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								0	164,468	0	0	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....		600				99.990
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....								0	600	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								12,835,124	85,978,377	0	699,495,327	XXX.....
4599999. Subtotal - Affiliated.....								0	4,419,951	0	0	XXX.....
4699999. Totals.....								12,835,124	90,398,328	0	699,495,327	XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier.....	Jersey	Distribution.....	11/13/2014	02/13/2017	2,859,259					0		2,859,259	2,859,259		0			
	GSO Capital Opportunities Fund II LP.....	New York.....	NY..	Nationwide Mutual Fire Insurance Company	06/30/2011	03/31/2017	32,951,443	(780,736)				(780,736)		35,511,450	37,086,110		1,574,660	1,574,660		
	GSO Capital Solutions Fund II LP.....	New York.....	NY..	Distribution.....	06/06/2013	03/29/2017	293,466					0		293,466	293,466		0			
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014	03/13/2017	756,506					0		756,506	756,506		0			
	Newstone Capital Partners II, LP.....	Wilmington.....	CA..	Distribution.....	12/29/2010	03/27/2017	2,145,177					0		2,145,177	2,145,177		0			
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016	03/15/2017	5,519,965					0		5,519,965	5,519,965		0			
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	Cayman Islands	Distribution.....	05/12/2015	02/27/2017	1,500,000					0		1,500,000	1,500,000		0			
	TCW Direct Lending LLC.....	Dover.....	DE..	Nationwide Mutual Fire Insurance Company	03/20/2015	03/01/2017	28,045,818	(614,736)				(614,736)		27,431,082	28,045,818		614,736	614,736		
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	02/27/2017	5,150,896					0		5,150,896	5,150,896		0			
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								79,222,530	(1,395,472)	0	0	0	(1,395,472)	0	81,167,801	83,357,197	0	2,189,396	2,189,396	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Actis Global 4 LP.....	London.....	England	Distribution.....	12/15/2011	01/23/2017	1,035,696					0		1,035,696	1,035,696		0			

QE03.3

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Activa Capital II.....	Paris.....	France	Distribution.....	04/23/2007	03/16/2017	1,710,469					0		1,710,469	1,458,307	(252,162)		(252,162)	
	Advent Central & Eastern Europe IV, LP.....	Boston.....	MA.	Distribution.....	02/19/2008	03/23/2017	350,554					0		350,554	322,620	(27,934)		(27,934)	
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cayman Islands	Distribution.....	12/15/2006	03/10/2017	366,605					0		366,605	366,605			0	
	AIF Capital Asia III LP.....	Port-Louis.....	Mauritius	Distribution.....	12/15/2006	01/18/2017	31,977					0		31,977	31,977			0	
	Ampersand Partners VIII.....	Wilmington.....	DE.	Nationwide Mutual Fire Insurance Company	03/13/2015	03/31/2017	7,793,025	(516,609)				(516,609)		11,176,416	11,763,133		586,717	586,717	
	Apax Europe VII.....	New York.....	NY.	Distribution.....	03/10/2007	03/21/2017	972,561					0		972,561	811,019	(161,542)		(161,542)	
	ArLight Energy Partners VI, LP.....	Wilmington.....	DE.	Distribution.....	07/02/2015	02/27/2017	1,684,286					0		1,684,286	1,684,286			0	
	Bridgepoint Europe IV LP.....	Frankfurt.....	Germany	Distribution.....	11/22/2007	03/30/2017	766,734					0		766,734	550,982	(215,752)		(215,752)	
	Carlyle Europe Partners II, L.P.....	New York.....	NY.	Distribution.....	12/13/2004	01/24/2017	1,391,551					0		1,391,551	960,602	(430,949)		(430,949)	
	Carlyle Europe Partners III, L.P.....	New York.....	NY.	Distribution.....	02/05/2007	01/24/2017	628,200					0		628,200	341,721	(286,479)		(286,479)	
	CBPE Capital Fund VIII A LP.....	London.....	England	Distribution.....	03/03/2009	03/27/2017	1,416,901					0		1,416,901	1,386,851	(30,050)		(30,050)	
	ChrysCapital V, LLC.....	Port Louis.....	Mauritius	Distribution.....	07/20/2007	03/30/2017	490,447					0		490,447	490,447			0	
	Comvest Investment Partners IV, LP.....	West Palm Beach.....	FL.	Nationwide Mutual Fire Insurance Company	07/29/2011	03/31/2017	13,521,850	-				0		13,521,850	13,957,573		435,723	435,723	
	CVC European Equity Partners IV L.P.....	London.....	England	Distribution.....	07/29/2005	02/15/2017	304,152					0		304,152	304,152			0	
	CVC IV Tandem Fund.....	London.....	England	Distribution.....	01/02/2007	02/24/2017	425,906					0		425,906	318,283	(107,623)		(107,623)	
	Cyprium Investors IV.....	Cleveland.....	OH.	Nationwide Mutual Fire Insurance Company	07/18/2012	03/31/2017	22,271,009	(249,207)				(249,207)		22,069,389	22,554,009		484,620	484,620	
	Dyal Capital Partners III.....	New York.....	NY.	Distribution.....	09/30/2016	01/25/2017	429,661					0		429,661	429,661			0	
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX.	Nationwide Mutual Fire Insurance Company	12/07/2012	03/31/2017	15,195,604	-				0		15,802,565	19,521,031		3,718,466	3,718,466	
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX.	Distribution.....	09/28/2007	03/08/2017	183,050					0		183,050	183,050			0	
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX.	Distribution.....	12/15/2010	03/29/2017	525,073					0		525,073	525,073			0	
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.	Distribution.....	03/31/2015	03/28/2017	775,576					0		775,576	775,576			0	
	Energy Spectrum VI, L.P.....	Dallas.....	TX.	Distribution.....	02/28/2011	02/17/2017	8,837,810					0		8,837,810	8,837,810			0	
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX.	Distribution.....	08/30/2013	03/30/2017	108,888					0		108,888	108,888			0	
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	New York.....	NY.	Distribution.....	12/31/2000	03/23/2017	22,400					0		22,400	22,400			0	
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY.	Distribution.....	12/31/2000	03/24/2017	22,476					0		22,476	22,476			0	
	Ironbridge Fund II, LP.....	Sidney.....	Australia	Distribution.....	09/01/2006	03/10/2017	89,800					0		89,800	107,282	17,482		17,482	
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA.	Distribution.....	08/31/2010	02/14/2017	1,166,536					0		1,166,536	1,166,536			0	

QE03.4

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/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	
	Lovell Minnick Equity Partners III LP.....	El Segundo.....	CA..	Nationwide Mutual Fire Insurance Company	09/26/2008	03/31/2017	....19,925,495	....(4,935,239)				....(4,935,239)		....15,385,462	....21,641,286		....6,255,824	....6,255,824	
	Macquarie Infrastructure Partners A/B, LP.....	New York.....	NY..	Nationwide Mutual Fire Insurance Company	02/08/2007	03/31/2017	....31,454,521	....(2,541,918)				....(2,541,918)		....28,912,603	....32,695,249		....3,782,646	....3,782,646	
	MBK Partners Fund III, L.P.....	Grand Cayman.....	Hon g Kong	Nationwide Mutual Fire Insurance Company	05/17/2013	03/31/2017	....23,331,256	....(2,274,059)				....(2,274,059)		....24,285,412	....26,559,471		....2,274,059	....2,274,059	
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT..	Distribution.....	03/12/2015	03/23/2017	....25,207					....0		....25,207	....25,207			....0	
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	Mala ysia	Distribution.....	02/01/2007	03/21/2017	....327,925					....0		....327,925	....327,925			....0	
	New York Life Investment Management Mezzanine Partners II, LP	New York.....	NY..	Distribution.....	10/31/2007	03/02/2017	....249,902					....0		....249,902	....249,902			....0	
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN..	Distribution.....	02/12/2008	03/17/2017	....569,267					....0		....569,267	....569,267			....0	
	One Rock Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/30/2014	02/16/2017	....2,036,417					....0		....2,036,417	....2,036,417			....0	
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006	02/17/2017	....89,374					....0		....89,374	....89,374			....0	
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH..	Distribution.....	09/30/2013	02/13/2017	....14,371					....0		....14,371	....14,371			....0	
	Prudential Capital Partners II, LP.....	Chicago.....	IL..	Distribution.....	04/28/2005	01/24/2017	....23,016					....0		....23,016	....23,016			....0	
	Prudential Capital Partners III, LP.....	Chicago.....	IL..	Distribution.....	10/15/2008	02/22/2017	....340,211					....0		....340,211	....340,211			....0	
	Silver Lake Partners II, LP.....	Menlo Park.....	CA..	Distribution.....	07/28/2004	03/06/2017	....254,880					....0		....254,880	....254,880			....0	
	Silver Lake Partners III, LP.....	Menlo Park.....	CA..	Nationwide Mutual Fire Insurance Company	12/19/2006	03/31/2017	....24,881,808	....(2,994,308)				....(2,994,308)		....22,059,707	....25,961,806		....3,902,099	....3,902,099	
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA..	Distribution.....	04/02/2013	02/27/2017	....297,679					....0		....297,679	....297,679			....0	
	Sprint Co-Invest, L.P.....	Grand Cayman.....	Cay man Islan ds	Distribution.....	08/03/2007	02/14/2017	....3,391,136					....0		....3,391,136	....1,256,508	....(2,134,628)		....(2,134,628)	
	Stonehenge Opportunity Fund III, LP.....	Columbus.....	OH..	Distribution.....	11/30/2010	03/30/2017	....98,400					....0		....98,400	....98,400			....0	
	TA X, LP.....	Boston.....	MA..	Distribution.....	05/27/2004	01/27/2017	....255,015					....0		....255,015	....255,015			....0	
	Trident IV, LP.....	Greenwich.....	CT..	Distribution.....	05/21/2007	03/27/2017	....1,601,197					....0		....1,601,197	....1,601,197			....0	
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010	02/21/2017	....257,120					....0		....257,120	....257,120			....0	
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE..	Nationwide Mutual Fire Insurance Company	07/11/2014	03/31/2017	....20,171,579	....(348,461)				....(348,461)		....20,444,264	....21,277,299		....833,035	....833,035	
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE..	Distribution.....	11/05/2013	02/08/2017	....2,357,758					....0		....2,357,758	....2,357,758			....0	
	Yukon Capital Partners, LP.....	Minneapolis.....	DE..	Distribution.....	06/15/2011	03/01/2017	....1,038,888					....0		....1,038,888	....1,038,888			....0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							....215,511,219	....(13,859,801)	....0	....0	....0	....(13,859,801)	....0	....210,622,740	....229,266,292	....(3,629,637)	....22,273,189	....18,643,552	....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH..	Distribution.....	10/14/2004	03/31/2017	....48,293					....0		....48,293	....48,293			....0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....						48,29300000048,29348,29300000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD..	Nationwide Mutual Fire Insurance Company	03/31/2015	03/31/2017	....74,448,877	....(6,822,466)				....(6,822,466)		....69,245,077	....77,384,567		....8,139,490	....8,139,490	
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015	03/14/2017	....95,508					....0		....95,508	....95,508			....0	

QE03.5

SCHEDULE BA - PART 3

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

QE03.6

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
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	03/08/2017	.....26,363					.....0		.....26,363	.....26,363			.....0	
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Dissolution.....	06/28/2004	01/30/2017		.....18,384				.....18,384		.....18,384	.....18,384			.....0	
	CIM Fund VIII, L.P.....	Los Angeles.....	CA..	Nationwide Mutual Fire Insurance Company	12/31/2014	03/31/2017	.....17,965,204	.....(618,308)				.....(618,308)		.....17,440,646	.....18,019,859		.....579,214	.....579,214	
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD..	Distribution.....	01/14/2008	03/23/2017	.....122,862					.....0		.....122,862	.....122,862			.....0	
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Nationwide Mutual Fire Insurance Company	05/01/2015	03/31/2017	.....12,117,052	.....23,112				.....23,112		.....12,215,164	.....12,569,685		.....354,521	.....354,521	
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Distribution.....	04/01/2015	03/16/2017	.....361,334					.....0		.....361,334	.....361,334			.....0	
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA..	Distribution.....	03/27/2014	02/21/2017	.....74,445					.....0		.....74,445	.....74,445			.....0	
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL..	Nationwide Mutual Fire Insurance Company	11/26/2013	03/31/2017	.....16,311,410	.....(1,345,031)				.....(1,345,031)		.....14,966,379	.....16,603,909		.....1,637,530	.....1,637,530	
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007	02/27/2017	.....199,368					.....0		.....199,368	.....199,368			.....0	
	Nationwide Sol 1 LLC.....	Washington.....	D.C.	Distribution.....	07/21/2016	02/22/2017	.....1,863					.....0		.....1,863	.....1,863			.....0	
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016	01/25/2017	.....265,942					.....0		.....265,942	.....265,942			.....0	
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	03/27/2017	.....9,647					.....0		.....9,647	.....9,647			.....0	
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE..	Nationwide Mutual Fire Insurance Company	10/23/2015	03/31/2017	.....5,874,106	.....425,894				.....425,894		.....5,693,695	.....5,084,828		.....(608,867)	.....(608,867)	
	Stonehenge REV I LLC.....	Columbus.....	OH..	Distribution.....	12/22/2015	02/27/2017	.....40,617					.....0		.....40,617	.....40,617			.....0	
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	02/22/2017	.....10,500					.....0		.....10,500	.....10,500			.....0	
	Urban America LP II.....	New York.....	NY..	Distribution.....	01/23/2007	01/30/2017	.....10,104	.....7,327,658				.....7,327,658		.....7,337,762	.....20,014		.....(7,317,748)	.....(7,317,748)	
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Nationwide Mutual Fire Insurance Company	10/18/2016	03/31/2017	.....30,920,370					.....0		.....30,920,370	.....31,675,462		.....755,092	.....755,092	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....158,855,572	.....(990,757)	.....0	.....0	.....0	.....(990,757)	.....0	.....159,045,926	.....162,585,157	.....0	.....3,539,232	.....3,539,232	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH..	Distribution.....	02/08/2008	03/31/2017	.....11,057,650					.....0		.....11,057,650	.....11,057,650			.....0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							.....11,057,650	.....0	.....0	.....0	.....0	.....0	.....0	.....11,057,650	.....11,057,650	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	400 Capital Credit Opportunities Fund LP.....	Windsor.....	CT..	Distribution.....	04/01/2014	01/30/2017	.....5,422,092					.....0		.....5,422,092	.....5,422,092			.....0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....5,422,092	.....0	.....0	.....0	.....0	.....0	.....0	.....5,422,092	.....5,422,092	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	OYS Fund LLC.....	New York.....	NY..	Nationwide Mutual Fire Insurance Company	04/01/2011	03/31/2017	.....175,941,865					.....0		.....175,941,865	.....200,000,000		.....24,058,135	.....24,058,135	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							.....175,941,865	.....0	.....0	.....0	.....0	.....0	.....0	.....175,941,865	.....200,000,000	.....0	.....24,058,135	.....24,058,135	.....0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH..	Distribution.....	02/04/2002	02/27/2017	.....4,759					.....0		.....4,759	.....4,759			.....0	
2799999. Total - Non-Collateral Loans - Unaffiliated.....							.....4,759	.....0	.....0	.....0	.....0	.....0	.....0	.....4,759	.....4,759	.....0	.....0	.....0	.....0
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011.....	Columbus.....	OH..	American Tax Credit Fund 2017-A, LLC...	04/03/2012	02/14/2017	.....9,830,518					.....0		.....9,830,518	.....11,389,279		.....1,558,761	.....1,558,761	
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							.....9,830,518	.....0	.....0	.....0	.....0	.....0	.....0	.....9,830,518	.....11,389,279	.....0	.....1,558,761	.....1,558,761	.....0
Any Other Class of Asset - Unaffiliated																			

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
	GiveForward, Inc.....	Wilmington.....	DE..	Dissolution.....	04/06/2015	03/31/2017	.....500,003	.....0	.....0	.....0	.....0	.....0	.....0	.....500,003	.....0	.....0	.....(500,003)	.....(500,003)	.....0
4299999	Total - Any Other Class of Asset - Unaffiliated.....						.....500,003	.....0	.....0	.....0	.....0	.....0	.....0	.....500,003	.....0	.....0	.....(500,003)	.....(500,003)	.....0
4499999	Subtotal - Unaffiliated.....						459,516,175	.(16,246,030)	.....0	.....0	.....0	.....0	.....0	456,763,321	.480,635,497	....(3,629,637)	....27,501,814	....23,872,177	.....0
4599999	Subtotal - Affiliated.....						.....196,878,326	.....0	.....0	.....0	.....0	.....0	.....0	.....196,878,326	..222,495,222	.....0	....25,616,896	....25,616,896	.....0
4699999	Totals.....					656,394,501	..(16,246,030)000	..(16,246,030)0653,641,647	..703,130,719(3,629,637)53,118,71049,489,0730

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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									
36179S T7 2	GNMA Pool MA4174 5.000% 11/20/24		01/31/2017	Direct		46,036	44,480	.93	1
0599999	Total - Bonds - U.S. Government					46,036	44,480	.93	XXX
Bonds - All Other Government									
000000 00 0	Argentina (Republic of) Sr Nt 6.875% 0	D	02/16/2017	Direct		563,850	525,000	12,031	4FE
000000 00 0	Provincia de Buenos Aires Sr Nt 7.875%	D	02/08/2017	Direct		221,697	225,000	2,953	4FE
040114 HJ 2	Argentina (Republic of) Sr Nt 6.875% 0	D	01/19/2017	Direct		1,536,236	1,550,000		4FE
682051 AF 4	Oman Gov Intermtl Bond Sr Nt 6.500% 03	D	03/01/2017	Direct		397,440	400,000		2FE
1099999	Total - Bonds - All Other Government					2,719,223	2,700,000	14,984	XXX
Bonds - U.S. Special Revenue and Special Assessment									
362762 MQ 6	Gainesville & Hall Cnty GA Rev Preref NE		02/17/2017	Tax Free Exchange		7,539,553	7,650,000	2,125	1Z
362762 MU 7	Gainesville & Hall Cnty GA Rev Unref NE		02/17/2017	Tax Free Exchange		2,236,159	2,350,000	653	1FE
613549 KH 6	Montgomery Cnty OH Rev Preref Catholic H		03/09/2017	Tax Free Exchange		3,606,081	3,485,000	65,053	2Z
613549 KL 7	Montgomery Cnty OH Rev Unref Catholic He		03/09/2017	Tax Free Exchange		6,444,072	6,515,000	121,613	2FE
977100 FM 3	Wisconsin St Gen Rev Preref Ser A 5.75		02/01/2017	Tax Free Exchange		1,066,674	1,070,000	15,381	1
977100 FV 3	Wisconsin St Gen Rev Unref Ser A 5.750		02/01/2017	Tax Free Exchange		9,712,881	9,800,000	140,875	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					30,605,420	30,870,000	345,700	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Animal Supply Company Term Ln Nt 1 8.5		02/06/2017	Direct		5,880,000	6,000,000		4Z
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se		03/08/2017	Tax Free Exchange		11,024,321	11,116,759		3FE
000000 00 0	US Foods Inc New Term Ln Nt 1 4.232% 0		02/17/2017	Tax Free Exchange		19,252,184	19,130,683		4FE
000000 00 0	CWGS New Term Ln Nt 1 4.732% 11/08/23		03/31/2017	Tax Free Exchange		172,859	173,693		4FE
05508T AR 3	B&G Foods Inc Term Ln B Nt 1 3.983% 11		03/30/2017	Tax Free Exchange		795,596	789,000		3FE
07386H NU 1	Bear Stearns Alt- A Tr RMBS Ser 2004-12		01/20/2017	Raymond James & Assoc Inc		9,237,634	10,132,109		1FM
08579J AQ 5	Berry Plastics Corp Term Ln J Nt 1 3.6		02/07/2017	Citigroup		1,000,000	1,000,000		3FE
12543K AJ 3	Community Health Systems Inc Term Ln A N		02/28/2017	Tax Free Exchange		281,090	281,908		3FE
12543K AL 8	Community Health Systems Inc Term Ln F N		02/28/2017	Tax Free Exchange		45,028	45,028	.1	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		02/28/2017	Tax Free Exchange		485,237	485,237	.64	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		02/28/2017	Tax Free Exchange		1,013,436	1,016,502	123	3FE
12594E AD 8	CNT Holdings III Corp New 1st Lien Term		01/23/2017	Tax Free Exchange		26,939,828	27,146,894		4FE
12670U AB 3	CWGS Term Ln Nt 2 4.597% 11/08/23		03/09/2017	Tax Free Exchange		206,084	207,085	.55	4FE
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt		02/02/2017	Various		1,533,037	1,520,817		3FE
24422E TL 3	Deere /John/ Cap Corp Sr Nt 2.650% 01/		01/03/2017	Bank of America BISD Dealer		14,995,800	15,000,000		1FE
25746U CR 8	Dominion Resources Inc Sr Nt Ser B 2.7		01/09/2017	Barclays Capital		24,964,000	25,000,000		2FE
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL		02/21/2017	Tax Free Exchange		11,301,211	12,406,015		4FE
29103D AF 3	Emera US Finance LP Sr Nt 2.700% 06/15		01/17/2017	Tax Free Exchange		4,995,685	5,000,000	12,000	2FE
31428X BM 7	Fedex Corp Sr Nt 3.300% 03/15/27		01/03/2017	Wells Fargo		14,939,700	15,000,000		2FE
32007U BS 7	First Data Corp New Term Ln B Nt 1 3.9		02/01/2017	Various		2,349,876	2,332,384		4FE
404122 AU 7	HCA Inc Term Ln B8 Nt 1 3.233% 02/15/2		03/31/2017	Tax Free Exchange		1,629,084	1,621,549	169	3FE
41242* AR 3	Hardwood Funding LLC Sr Nt 3.010% 06/0		03/28/2017	Cowen & Company		6,077,880	6,000,000	55,685	1FE
44701P AX 2	Huntsman International Inc 2015 Extended		01/31/2017	Tax Free Exchange		5,396,774	5,443,805	1,785	3FE
452308 AX 7	Illinois Tool Works Inc Sr Nt 2.650% 1		01/05/2017	Citigroup		8,635,320	9,000,000	41,738	1FE
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		03/13/2017	Direct		4,276,248	4,276,248		2AM
56081# BE 9	Major League Baseball Tr Sr Sec Nt Ser A		02/09/2017	Bank of America BISD Dealer		3,000,000	3,000,000		1Z
56081# BF 6	Major League Baseball Tr Sr Sec Nt Ser B		02/09/2017	Bank of America BISD Dealer		4,000,000	4,000,000		1Z
60662W AJ 1	Mitchell International Inc 1st Lien TL N		01/31/2017	Tax Free Exchange		32,959	33,053		4FE
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24		03/22/2017	Various		7,095,440	7,000,000	99,775	2FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt.....		02/17/2017.....	Citigroup.....		1,007,500	1,000,000		4FE.....
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt.....		01/27/2017.....	Tax Free Exchange.....		13,084,723	13,000,000		4FE.....
72584D AD 6	Yum Brands New Term Ln B Nt 1 2.976% 0.....		03/21/2017.....	Tax Free Exchange.....		6,438,149	6,467,500	2,643	3FE.....
774341 AH 4	Rockwell Collins Sr Nt 2.800% 03/15/22.....		03/28/2017.....	Wells Fargo.....		3,997,320	4,000,000		2FE.....
774341 AJ 0	Rockwell Collins Sr Nt 3.200% 03/15/24.....		03/28/2017.....	Wells Fargo.....		1,994,240	2,000,000		2FE.....
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 2.....		02/14/2017.....	Tax Free Exchange.....		11,380,981	11,402,002		4FE.....
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 1.....		03/17/2017.....	Tax Free Exchange.....		17,595,872	17,628,660		4FE.....
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25.....		03/14/2017.....	Nomura Securities Int'l Inc.....		6,841,250	6,500,000	1,986	3FE.....
83578B AJ 2	Sophia LP New Term Ln Nt 1 4.897% 09/3.....		03/31/2017.....	Tax Free Exchange.....		26,615,967	26,704,791		4FE.....
88632N AH 3	Tibco Software Inc Term Ln B Nt 1 6.50.....		01/18/2017.....	Tax Free Exchange.....		14,491,430	14,737,500		4FE.....
89236T DP 7	Toyota Motor Credit Corp Sr Nt 2.600%.....		01/04/2017.....	Citigroup.....		9,986,500	10,000,000		1FE.....
90290M AB 7	US Foods Inc Sr Nt 5.875% 06/15/24.....		03/29/2017.....	Deutsche Bank Capital.....		3,380,000	3,250,000	57,281	4FE.....
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2 5.250.....		01/31/2017.....	Tax Free Exchange.....		824,231	825,538		4FE.....
90351H AB 4	US Foods Inc Term Ln Nt 1 4.232% 06/27.....		01/30/2017.....	Barclays Capital.....		3,011,184	2,992,481		4FE.....
000000 00 0	Burger King Term Ln B3 Nt 2 3.750% 02/.....	A.....	03/31/2017.....	Tax Free Exchange.....		17,048,055	17,052,409		4FE.....
000000 00 0	Burger King Term Ln B3 Nt 1 3.792% 02/.....	A.....	02/17/2017.....	Tax Free Exchange.....		28,675,886	28,674,280		4FE.....
335934 AK 1	First Quantum Minerals LTD Sr Nt 7.250.....	A.....	03/24/2017.....	Direct.....		212,850	215,000	303	4FE.....
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500.....	A.....	03/24/2017.....	Direct.....		396,160	400,000	583	4FE.....
000000 00 0	Grupo Famsa SA de CV Sr Nt 7.250% 06/0.....	D.....	03/07/2017.....	Direct.....		212,500	250,000	4,984	4FE.....
000000 00 0	Camposol SA 1st Lien 10.500% 07/15/21.....	D.....	02/16/2017.....	Direct.....		783,750	750,000	8,094	4FE.....
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16.....	C.....	03/29/2017.....	Mitsubishi UFJ Sec.....		12,000,000	12,000,000		1Z.....
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A CI A1R.....	C.....	03/16/2017.....	Barclays Capital.....		25,000,000	25,000,000		1FE.....
04964K AL 5	Atrium CDO Corp CLO Ser 9A CI AR 2.294.....	C.....	03/30/2017.....	Credit Suisse First Boston.....		11,500,000	11,500,000		1Z.....
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA CI A1R.....	C.....	03/07/2017.....	Morgan/JP/Securities - Bonds.....		4,500,000	4,500,000		1FE.....
05618L AF 3	Babson CLO Ltd CLO Ser 2014-IA CI AR.....	C.....	03/10/2017.....	Merrill Lynch.....		10,000,000	10,000,000		1FE.....
095560 AQ 1	Blue Hill CLO Ltd CLO Ser 2013-1A CI AR.....	D.....	02/10/2017.....	Morgan Stanley & Co Inc.....		25,000,000	25,000,000		1FE.....
12504P AD 2	Credit Bank of Moscow Sub Nt 7.500% 10.....	D.....	03/29/2017.....	Direct.....		1,325,000	1,325,000		3FE.....
20445P AE 5	Cia Latino Americana Sr Nt 9.500% 07/2.....	D.....	02/06/2017.....	Direct.....		813,285	825,000	4,354	4FE.....
25156P AY 9	Deutsche Telekom Nt 2.820% 01/19/22.....	D.....	01/09/2017.....	Morgan Stanley & Co Inc.....		9,999,500	10,000,000		2FE.....
25156P BA 0	Deutsche Telekom Nt 3.600% 01/19/27.....	D.....	01/09/2017.....	Morgan Stanley & Co Inc.....		8,988,750	9,000,000		2FE.....
456837 AG 8	ING Groep NV Sr Nt 3.150% 03/29/22.....	D.....	03/21/2017.....	Morgan/JP/Securities - Bonds.....		14,971,050	15,000,000		2FE.....
532621 AQ 2	Limerock CLO CLO Ser 2014-2A CI B1R 2.....	C.....	01/10/2017.....	Credit Suisse First Boston.....		4,500,000	4,500,000		1FE.....
55818P AL 4	Madison Park Funding LTD CLO 2014-12A AR.....	C.....	01/12/2017.....	Citigroup.....		20,000,000	20,000,000		1FE.....
64130H AA 9	Neuberger Berman CLO Ltd CLO Ser 2017-24.....	C.....	03/31/2017.....	Wells Fargo.....		6,000,000	6,000,000		1Z.....
697660 AA 6	Pampa Energia SA Sr Nt 7.500% 01/24/27.....	D.....	01/17/2017.....	Direct.....		594,816	600,000		4FE.....
71647N AS 8	Petrobras Global Finance Sr Nt 7.375%.....	D.....	01/09/2017.....	Direct.....		325,000	325,000		3FE.....
87875Y AA 2	Technoglass Inc Sr Nt 8.200% 01/31/22.....	D.....	01/23/2017.....	Direct.....		691,586	700,000		3FE.....
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt 7.....	D.....	03/08/2017.....	Direct.....		532,875	525,000	3,500	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					516,276,721	518,808,930	295,123	XXX.....
8399997	Total - Bonds - Part 3.....					549,647,400	552,423,410	655,900	XXX.....
8399999	Total - Bonds.....					549,647,400	552,423,410	655,900	XXX.....

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Common Stocks - Mutual Funds

63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....		03/14/2017.....	Direct.....	5.330	.43	XXX		L.....
63867R 50 6	Nationwide Bd Fd-R (Seed).....		03/31/2017.....	Direct.....	0.670	6	XXX		L.....
63867R 61 3	Nationwide Fd-R (Seed).....		03/10/2017.....	Direct.....	0.030	1	XXX		L.....
63867V 24 2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed).....		03/10/2017.....	Direct.....	1.870	18	XXX		L.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed)		03/31/2017	Direct	8.570	.84	XXX		L
9299999	Total - Common Stocks - Mutual Funds					152	XXX	.0	XXX
9799997	Total - Common Stocks - Part 3					152	XXX	.0	XXX
9799999	Total - Common Stocks					152	XXX	.0	XXX
9899999	Total - Preferred and Common Stocks					152	XXX	.0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					549,647,552	XXX	655,900	XXX

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

QE04.2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																						
36179S	T7 2		03/01/2017	GNMA Pool MA4174 5.000% 11/20/24.....		409	409	423							409			0	2	11/20/2024	1	
36202C	4P 5		03/01/2017	GNMA Pool #2630 6.500% 08/20/28.....		396	396	416							396			0	4	08/20/2028	1	
36217D	M5 0		03/01/2017	GNMA Pool #190380 7.500% 06/15/17.....		104	104	104							104			0	1	06/15/2017	1	
36218C	HY 4		03/01/2017	GNMA Pool #218147 8.500% 05/15/17.....		1,117	1,117	1,112							1,117			0	11	05/15/2017	1	
38377W	WS 9		03/01/2017	GNMA REMIC Ser 2011-82 CI LP 3.250% 02		810,405	810,405	826,360	809,828						810,405			0	4,101	02/20/2037	1	
38377X	NE 8		03/01/2017	GNMA REMIC Ser 2011-112 CI GN 2.000% 1		1,569,725	1,569,725	1,563,362	1,567,577						1,569,725			0	4,946	11/20/2036	1	
911760	EJ 1		03/01/2017	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		152,272	152,272	148,931	150,648						152,272			0	1,566	06/15/2024	1	
911760	GT 7		03/01/2017	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		112,872	112,872	116,014	114,162						112,872			0	1,477	09/15/2025	1	
911760	HH 2		03/01/2017	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		84,657	84,657	84,237	84,316						84,657			0	907	06/15/2026	1	
911760	LQ 7		03/01/2017	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1		106,495	106,495	111,820	109,105						106,495			0	1,332	06/15/2028	1	
912810	QV 3		03/29/2017	U S Treasury 02/15/2042 TIPS 0.750% 02		17,622,421	15,000,000	17,622,421	17,565,486						17,622,421			892,204	892,204	74,111	02/15/2042	1
912810	RR 1		03/29/2017	U S Treasury 02/15/2046 TIPS 1.000% 02		40,640,979	36,000,000	40,640,979	40,506,180						40,640,979			319,618	319,618	226,162	02/15/2046	1
0599999	Total - Bonds - U.S. Government.....						61,101,852	53,838,452	61,116,179	60,908,931					61,101,852			1,211,822	1,211,822	314,620	XXX	XXX
Bonds - All Other Government																						
000000	00 0		02/09/2017	Provincia de Buenos Aires Sr Nt 7.875%..	D	223,538	225,000	221,697							221,697			1,841	1,841	2,953	06/15/2027	4FE
000000	00 0		01/20/2017	Province of Neuquen Nt 8.625% 05/12/28	D	1,322,250	1,250,000	1,281,500	1,281,226						1,281,027			41,223	41,223	21,862	05/12/2028	4FE
040114	GS 3		02/13/2017	Argentina (Republic of) Sr Nt 7.500% 0...	D	955,800	900,000	950,435	927,500						948,188			7,612	7,612	21,375	04/22/2026	4FE
74409A	AA 7		01/25/2017	Province of Santa Fe Sr Nt 6.900% 11/0...	D	141,000	150,000	150,000	141,000						150,000			(9,000)	(9,000)	2,520	11/01/2027	4FE
1099999	Total - Bonds - All Other Government.....						2,642,588	2,525,000	2,603,632	2,349,726					2,600,912			41,676	41,676	48,710	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
677520	YA 0		03/01/2017	Ohio St GO Infrastructure Impt Ser A 5...		3,045,000	3,045,000	3,158,266	3,049,433						3,045,000			0	76,125	09/01/2021	1FE	
677520	YD 4		03/01/2017	Ohio St GO Infrastructure Impt Ser A 5...		7,955,000	7,955,000	8,307,963	7,962,348						7,955,000			0	198,875	09/01/2024	1FE	
677520	YE 2		03/01/2017	Ohio St GO Infrastructure Impt Ser A 5...		8,360,000	8,360,000	8,711,204	8,367,321						8,360,000			0	209,000	09/01/2025	1FE	
956553	XE 6		02/13/2017	West Virginia St GO Unref Ref Infrastruc...		3,655,000	3,655,000	3,745,099	3,655,000						3,655,000			0	51,779	11/01/2020	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....						23,015,000	23,015,000	23,922,532	23,034,102					23,015,000			0	535,779	XXX	XXX	
Bonds - U.S. Political Subdivisions of States																						
074347	TT 2		02/01/2017	Beaufort Cnty SC GO Ref Ser B 5.000% 0		1,135,000	1,135,000	1,166,985	1,136,118						1,135,000			0	28,375	02/01/2017	1FE	
145628	VS 9		02/15/2017	Carrollton TX Fmrs Brh ISD GO Preref Sch		2,095,000	2,095,000	2,106,029	2,096,258						2,095,000			0	47,138	02/15/2018	1FE	
145628	WD 1		02/15/2017	Carrollton TX Fmrs Brh ISD GO Unref Sch.		2,905,000	2,905,000	2,919,353	2,906,638						2,905,000			0	65,363	02/15/2018	1FE	
167485	QW 4		03/03/2017	Chicago IL GO Proj & Ref Ser A 5.000%..		5,000,000	5,000,000	5,325,350	5,000,000						5,000,000			0	168,056	01/01/2019	2FE	
251093	S5 0		03/01/2017	Detroit Mich GO Dist St Aid 5.000% 11/...		7,500,000	7,500,000	7,381,050	7,408,101						7,408,852			91,148	91,148	350,000	11/01/2030	1FE
346766	LB 2		03/01/2017	Fort Bend Cnty TX GO RD 5.000%		2,000,000	2,000,000	2,062,644	2,004,105						2,000,000			0	50,000	03/01/2019	1FE	
849476	JQ 0		02/01/2017	Spring Branch TX Sch Dist GO Ltd Tax 5.		7,090,000	7,090,000	7,337,583	7,092,879						7,090,000			0	186,113	02/01/2027	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						27,725,000	27,725,000	28,298,994	27,644,099					27,633,852			91,148	91,148	895,045	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.1

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)
186398 JX 2	Cleveland OH Pub Pwr Sys Rev Unref Ser A		01/13/2017	Call 100.0000		3,210,000	3,210,000	3,241,197	3,210,000				0		3,210,000			0	25,858	11/15/2018	1FE
186398 KD 4	Cleveland OH Pub Pwr Sys Rev Unref Ser A		01/13/2017	Call 100.0000		3,885,000	3,885,000	3,909,325	3,885,000				0		3,885,000			0	31,296	11/15/2024	1FE
3128F2 EB 7	FHLMC Gold PC Pool #D62830 7.000% 08/1		03/01/2017	Paydown		312	312	304	307		6		6		312			0	4	08/15/2025	1
3128F2 FX 8	FHLMC Gold PC Pool #D62882 7.000% 08/1		03/01/2017	Paydown		995	995	969	978		17		17		995			0	12	08/15/2025	1
3128NE A5 9	FHLMC Pool #1A0028 3.638% 10/25/35		03/01/2017	Paydown		4,742	4,742	4,787	4,785		(43)		(43)		4,742			0	30	10/25/2035	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		03/15/2017	Paydown		8,018	8,018	8,123	8,030		(12)		(12)		8,018			0	123	05/15/2021	1
312905 E4 0	FHLMC REMIC Ser 1085 CI G 8.500% 05/15		03/01/2017	Paydown		1,865	1,865	1,854	1,856		9		9		1,865			0	27	05/15/2021	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		03/01/2017	Paydown		9,069	9,069	9,569	9,330		(261)		(261)		9,069			0	135	05/15/2021	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2017	Paydown		2,247	2,247	2,162	2,222		25		25		2,247			0	27	08/15/2021	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2017	Paydown		8,524	8,524	8,743	8,619		(96)		(96)		8,524			0	75	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2017	Paydown		30,138	30,138	31,001	30,514		(376)		(376)		30,138			0	347	05/15/2023	1
31292G PB 6	FHLMC Gold PC Pool #C00418 7.000% 08/1		03/01/2017	Paydown		184	184	179	180		4		4		184			0	2	08/15/2025	1
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41		03/01/2017	Paydown		1,553,622	1,553,622	1,614,786	1,612,252		(58,630)		(58,630)		1,553,622			0	7,775	11/15/2041	1
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42		03/01/2017	Paydown		592,497	592,497	615,736	614,549		(22,052)		(22,052)		592,497			0	3,137	01/15/2042	1
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42		03/01/2017	Paydown		745,479	745,479	774,778	773,271		(27,792)		(27,792)		745,479			0	3,256	02/15/2042	1
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42		03/01/2017	Paydown		48,581	48,581	50,071	50,042		(1,461)		(1,461)		48,581			0	283	03/15/2042	1
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42		03/01/2017	Paydown		962,305	962,305	999,977	997,986		(35,681)		(35,681)		962,305			0	4,401	04/15/2042	1
31335G EC 5	FHLMC Gold PC Pool #C80131 6.000% 03/1		03/01/2017	Paydown		1,917	1,917	1,873	1,889		29		29		1,917			0	19	03/15/2024	1
31339D KD 9	FHLMC REMIC Ser 2415 CE 5.500% 02/15/1		02/01/2017	Paydown		3,087	3,087	3,188	3,082		5		5		3,087			0	16	02/15/2017	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		03/01/2017	Paydown		17,001	17,001	17,861	17,311		(310)		(310)		17,001			0	176	12/15/2023	1
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		03/01/2017	Paydown		40,323	40,323	41,719	40,915		(591)		(591)		40,323			0	375	02/15/2024	1
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		03/01/2017	Paydown		46,309	46,309	46,600	46,348		(38)		(38)		46,309			0	434	02/15/2024	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2017	Paydown		18,903	18,903	19,488	19,182		(279)		(279)		18,903			0	199	04/15/2026	1
3133TA CQ 3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2		03/01/2017	Paydown		3,903	3,903	4,029	3,950		(47)		(47)		3,903			0	46	06/17/2027	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		03/01/2017	Paydown		55,120	55,120	57,231	56,304		(1,183)		(1,183)		55,120			0	625	11/20/2027	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.2

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TH RV 1	FHLMC REMIC Ser 2120 CI PC 6.000% 01/1		03/01/2017	Paydown.....		148,059	148,059	147,618	147,669				390		148,059			0	1,417	01/15/2019	1.....
31340Y GR 4	04/15/20		03/15/2017	Paydown.....		1,485	1,485	1,539	1,481				5		1,485			0	23	04/15/2020	1.....
31342A P4 5	FHLMC Pool #780443 2.657% 03/25/33..		03/01/2017	Paydown.....		11,700	11,700	11,688	11,682				18		11,700			0	51	03/25/2033	1.....
31356B CJ 7	FHLMC Gold PC Pool #D49973 6.000% 03/1		03/01/2017	Paydown.....		1,433	1,433	1,283	1,339				95		1,433			0	14	03/15/2024	1.....
31358E MW 9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2		03/01/2017	Paydown.....		10,615	10,615	11,914	11,062				(448)		10,615			0	176	06/25/2020	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2017	Paydown.....		4,421	4,421	4,316	4,377				44		4,421			0	66	07/25/2020	1.....
31358E XG 2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2		03/01/2017	Paydown.....		3,436	3,436	3,425	3,417				19		3,436			0	52	07/25/2020	1.....
31358G PP 6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2		03/01/2017	Paydown.....		2,790	2,790	3,003	2,850				(60)		2,790			0	36	05/25/2021	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		03/01/2017	Paydown.....		2,096	2,096	2,059	2,078				18		2,096			0	30	06/25/2021	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2017	Paydown.....		829	829	796	818				11		829			0	11	07/25/2021	1.....
31358H XU 4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2		03/01/2017	Paydown.....		4,726	4,726	4,924	4,765				(39)		4,726			0	66	07/25/2021	1.....
31358M P4 0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2		03/01/2017	Paydown.....		7,828	7,828	8,144	7,905				(76)		7,828			0	107	05/25/2022	1.....
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/		03/01/2017	Paydown.....		4,155	4,155	4,085	4,097				59		4,155			0	49	04/25/2022	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		03/01/2017	Paydown.....		7,413	7,413	7,627	7,483				(69)		7,413			0	92	07/25/2022	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2017	Paydown.....		1,666	1,666	1,642	1,651				15		1,666			0	16	07/25/2023	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2017	Paydown.....		19,671	19,671	19,413	19,541				130		19,671			0	216	07/25/2023	1.....
31359K 2K 2	FNMA REMIC Ser 1996-M7 CI Z 6.640% 05/		03/01/2017	Paydown.....		762	762	739	752				9		762			0	8	05/17/2036	1.....
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		03/01/2017	Paydown.....		12,500	12,500	13,426	13,172				(673)		12,500			0	149	01/17/2037	1.....
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18		03/01/2017	Paydown.....		61,805	61,805	60,587	61,048				757		61,805			0	614	09/18/2027	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10		03/01/2017	Paydown.....		1,624	1,624	1,665	1,647				(23)		1,624			0	17	10/17/2038	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2017	Paydown.....		3,463	3,463	3,451	3,443				19		3,463			0	52	10/25/2019	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2017	Paydown.....		2,965	2,965	2,853	2,932				33		2,965			0	39	10/25/2019	1.....

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2017	Paydown.....		.....885	.....885	.....885	.....881				.....5		.....885			.....0	.....14	04/25/2020	1.....
313603 5J 7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		03/01/2017	Paydown.....		.....19,819	.....19,819	.....21,627	.....20,365				.....(546)		.....19,819			.....0	.....284	04/25/2020	1.....
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2017	Paydown.....		.....2,043	.....2,043	.....1,980	.....2,022				.....21		.....2,043			.....0	.....23	11/25/2019	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2017	Paydown.....		.....1,363	.....1,363	.....1,354	.....1,356				.....7		.....1,363			.....0	.....20	12/25/2019	1.....
313603 QH 8	FNMA REMIC Ser 1990-1D 8.800% 01/25/20		03/01/2017	Paydown.....		.....674	.....674	.....663	.....669				.....5		.....674			.....0	.....10	01/25/2020	1.....
313603 TW 2	FNMA REMIC Ser 1990-4Z 9.350% 01/25/20		03/01/2017	Paydown.....		.....21,360	.....21,360	.....23,487	.....21,728				.....(368)		.....21,360			.....0	.....322	01/25/2020	1.....
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25.....		03/01/2017	Paydown.....		.....154	.....154	.....162	.....159				.....(5)		.....154			.....0	.....2	01/25/2025	1.....
31377H VB 5	FNMA DUS Pool #377810 7.500% 05/25/27		03/01/2017	Paydown.....		.....29	.....29	.....28	.....28				.....0		.....29			.....0		05/25/2027	1.....
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19		03/01/2017	Paydown.....		.....56,443	.....56,443	.....60,580	.....57,118				.....(674)		.....56,443			.....0	.....568	12/25/2019	1.....
31377T BE 5	FNMA DUS Pool #386237 4.950% 06/25/19		03/01/2017	Paydown.....		.....8,964	.....8,964	.....9,354	.....9,006				.....(42)		.....8,964			.....0	.....74	06/25/2019	1.....
3137A3 HS 1	FHLMC REMIC Ser 3751 CI MC 4.000% 07/1		03/01/2017	Paydown.....		.....572,903	.....572,903	.....573,934	.....572,283				.....620		.....572,903			.....0	.....3,364	07/15/2037	1.....
3137A5 R7 1	FHLMC REMIC Ser 3786 CI EB 4.000% 08/1		03/01/2017	Paydown.....		.....343,832	.....343,832	.....350,993	.....344,634				.....(802)		.....343,832			.....0	.....2,287	08/15/2035	1.....
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28.....		03/01/2017	Paydown.....		.....9,323	.....9,323	.....11,931	.....11,572				.....(2,250)		.....9,323			.....0	.....104	01/25/2028	1.....
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41.....		03/01/2017	Paydown.....		.....314,866	.....314,866	.....316,990	.....316,978				.....(2,112)		.....314,866			.....0	.....1,595	03/25/2041	1.....
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41.....		03/01/2017	Paydown.....		.....679,077	.....679,077	.....683,653	.....683,628				.....(4,551)		.....679,077			.....0	.....4,112	04/25/2041	1.....
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42.....		03/01/2017	Paydown.....		.....173,680	.....173,680	.....175,417	.....175,320				.....(1,640)		.....173,680			.....0	.....669	10/25/2042	1.....
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43.....		03/01/2017	Paydown.....		.....62,758	.....62,758	.....59,512	.....59,688				.....3,070		.....62,758			.....0	.....293	08/25/2043	1.....
3138W9 KQ 2	FNMA Pool #AS0302 3.000% 08/25/43.....		03/01/2017	Paydown.....		.....282,888	.....282,888	.....268,257	.....269,107				.....13,781		.....282,888			.....0	.....1,351	08/25/2043	1.....
3138W9 LM 0	FNMA Pool #AS0331 3.000% 08/25/43.....		03/01/2017	Paydown.....		.....103,469	.....103,469	.....98,117	.....98,428				.....5,040		.....103,469			.....0	.....468	08/25/2043	1.....
3138WE NA 3	FNMA Pool #AS4884 3.000% 05/25/45.....		03/01/2017	Paydown.....		.....1,389,294	.....1,389,294	.....1,403,729	.....1,403,303				.....(14,010)		.....1,389,294			.....0	.....6,059	05/25/2045	1.....
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45.....		03/01/2017	Paydown.....		.....620,399	.....620,399	.....623,592	.....623,502				.....(3,102)		.....620,399			.....0	.....3,414	05/25/2045	1.....
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45.....		03/01/2017	Paydown.....		.....1,239,810	.....1,239,810	.....1,283,009	.....1,281,962				.....(42,153)		.....1,239,810			.....0	.....6,038	06/25/2045	1.....
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45.....		03/01/2017	Paydown.....		.....807,300	.....807,300	.....841,232	.....840,409				.....(33,109)		.....807,300			.....0	.....4,434	07/25/2045	1.....
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45.....		03/01/2017	Paydown.....		.....383,736	.....383,736	.....387,064	.....386,969				.....(3,232)		.....383,736			.....0	.....1,414	09/25/2045	1.....
3138WW BR 9	FNMA Pool #AT8147 3.000% 07/25/43.....		03/01/2017	Paydown.....		.....36,482	.....36,482	.....35,336	.....35,381				.....1,101		.....36,482			.....0	.....179	07/25/2043	1.....
3138X0 Y2 8	FNMA Pool #AU1628 3.000% 07/25/43.....		03/01/2017	Paydown.....		.....123,854	.....123,854	.....117,449	.....117,800				.....6,054		.....123,854			.....0	.....578	07/25/2043	1.....
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43.....		03/01/2017	Paydown.....		.....108,728	.....108,728	.....105,314	.....105,506				.....3,223		.....108,728			.....0	.....496	07/25/2043	1.....
3138X0 Y6 9	FNMA Pool #AU1632 3.000% 07/25/43.....		03/01/2017	Paydown.....		.....657,051	.....657,051	.....627,554	.....629,175				.....27,876		.....657,051			.....0	.....3,056	07/25/2043	1.....
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43.....		03/01/2017	Paydown.....		.....339,748	.....339,748	.....343,146	.....342,787				.....(3,039)		.....339,748			.....0	.....1,927	07/25/2043	1.....
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43.....		03/01/2017	Paydown.....		.....4,921	.....4,921	.....4,970	.....4,966				.....(45)		.....4,921			.....0	.....27	07/25/2043	1.....
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43.....		03/01/2017	Paydown.....		.....472,778	.....472,778	.....457,930	.....458,773				.....14,005		.....472,778			.....0	.....2,084	08/25/2043	1.....
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45.....		03/01/2017	Paydown.....	678,502678,502682,318682,166			(3,664)	678,502		03,034	05/25/2045	1.....

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Designation or Market Indicator (a)
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45		02/01/2017	Paydown		346,246	346,246	351,765	351,612		(5,365)		(5,365)		346,246			0	1,019	05/25/2045	1
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45		03/01/2017	Nationwide Mutual Fire		24,144,783	23,777,180	24,156,129	24,145,631		(848)		(848)		24,144,783			0	178,329	05/25/2045	1
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		02/01/2017	Paydown		188,735	188,735	191,278	191,261		(2,525)		(2,525)		188,735			0	535	11/25/2045	1
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		03/01/2017	Nationwide Mutual Fire		14,100,361	13,914,799	14,102,274	14,100,977		(616)		(616)		14,100,361			0	104,361	11/25/2045	1
313920 XA 3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25		03/01/2017	Paydown		9,616	9,616	9,942	9,780		(164)		(164)		9,616			0	100	09/25/2031	1
313920 XZ 8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1		03/01/2017	Paydown		6,822	6,822	6,782	6,847		(25)		(25)		6,822			0	90	10/25/2031	1
31392E 6A 3	FNMA REMIC Ser 2002-67 CI AN 5.000% 11		03/01/2017	Paydown		78,633	78,633	78,475	78,389		244		244		78,633			0	634	11/25/2017	1
31392E FL 9	FNMA REMIC Ser 2002-55 CI GC 5.500% 09		03/01/2017	Paydown		5,990	5,990	6,187	5,979		12		12		5,990			0	33	09/25/2017	1
31392E SX 9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/		03/01/2017	Paydown		742	742	771	742				0		742			0	5	09/25/2017	1
31392R YX 3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1		03/01/2017	Paydown		73,136	73,136	72,745	72,810		326		326		73,136			0	558	08/15/2032	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		03/01/2017	Paydown		16,320	16,320	16,998	16,498		(178)		(178)		16,320			0	171	08/15/2022	1
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		03/01/2017	Paydown		13,469	13,469	13,761	13,462		6		6		13,469			0	121	09/15/2017	1
31392U MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		03/01/2017	Paydown		28,054	28,054	28,972	28,049		5		5		28,054			0	248	09/15/2017	1
31392U RH 9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1		03/01/2017	Paydown		9,350	9,350	9,619	9,347		3		3		9,350			0	61	09/15/2017	1
31393A 2V 8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05		03/01/2017	Paydown		98,615	98,615	100,833	98,872		(258)		(258)		98,615			0	835	05/25/2023	1
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%		03/01/2017	Paydown		168,647	168,647	169,965	169,079		(432)		(432)		168,647			0	1,956	10/25/2042	1
31394W CK 2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1		03/01/2017	Paydown		31,339	31,339	28,397	30,070		1,270		1,270		31,339			0	235	04/15/2024	1
31397S KV 5	FNMA REMIC Ser 2011-30 CI LC 3.500% 12		03/01/2017	Paydown		678,403	678,403	669,190	675,424		2,979		2,979		678,403			0	4,603	12/25/2036	1
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18		03/01/2017	Paydown		9,228	9,228	8,605	9,064		164		164		9,228			0	54	10/25/2018	1
31408G KD 8	FNMA Pool #850892 5.000% 10/01/35		03/01/2017	Paydown		3,700	3,700	3,700	3,700				0		3,700			0	31	10/01/2035	1
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35		03/01/2017	Paydown		4,836	4,836	4,836	4,836				0		4,836			0	42	10/01/2035	1
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36		03/01/2017	Paydown		2,041	2,041	2,041	2,041				0		2,041			0	17	01/25/2036	1
3140E2 4V 0	FNMA Pool #AZ9835 3.000% 09/25/45		03/01/2017	Paydown		116,079	116,079	117,086	117,059		(980)		(980)		116,079			0	582	09/25/2045	1
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45		03/01/2017	Paydown		387,615	387,615	394,670	394,530		(6,916)		(6,916)		387,615			0	1,932	11/25/2045	1
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		02/01/2017	Paydown		560,117	560,117	570,313	570,104		(9,987)		(9,987)		560,117			0	2,099	11/25/2045	1
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		03/01/2017	Nationwide Mutual Fire		14,213,192	13,964,672	14,218,873	14,213,669		(477)		(477)		14,213,192			0	104,735	11/25/2045	1
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37		03/01/2017	Paydown		422	422	430	430		(8)		(8)		422			0	5	05/25/2037	1
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37		03/01/2017	Paydown		6,653	6,653	6,676	6,673		(20)		(20)		6,653			0	65	07/25/2037	1
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42		03/01/2017	Paydown		641,008	641,008	670,655	669,958		(28,950)		(28,950)		641,008			0	2,800	10/25/2042	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
31417G	ZX 7 FNMA Pool #AB9757 3.500% 06/25/43...		03/01/2017	Paydown.....		4,505,220	4,505,220	4,550,273	4,547,630		(42,409)		(42,409)		4,505,220			0	20,873	06/25/2043	1.....
31418B	SY 3 FNMA Pool # MA2334 3.500% 07/25/45...		03/01/2017	Paydown.....		283,074	283,074	292,296	292,076		(9,002)		(9,002)		283,074			0	1,487	07/25/2045	1.....
31419B	CT 0 FNMA Pool #AE0981 3.500% 03/25/41...		03/01/2017	Paydown.....		250,152	250,152	257,488	257,456		(7,305)		(7,305)		250,152			0	1,284	03/25/2041	1.....
31419L	3D 3 FNMA Pool #AE9795 3.500% 11/25/40...		03/01/2017	Paydown.....		86,351	86,351	90,624	90,605		(4,254)		(4,254)		86,351			0	389	11/25/2040	1.....
362762	JZ 0 Gainesville & Hall Cnty GA Rev Northeast...		02/17/2017	Tax Free Exchange.....		9,775,712	10,000,000	9,704,700	9,774,183		1,529		1,529		9,775,712			0	252,778	02/15/2030	1FE.....
389532	GZ 9 Grays Hrbr Cnty WA Pub UtilRev Preref Re		01/01/2017	Call 100.0000.....		100,000	100,000	105,189	100,000				0		100,000			0	2,500	07/01/2017	1FE.....
389532	JK 9 Grays Hrbr Cnty WA Pub UtilRev Preref Re		01/01/2017	Call 100.0000.....		335,000	335,000	341,524	335,000				0		335,000			0	8,375	07/01/2017	1FE.....
389532	JR 4 Grays Hrbr Cnty WA Pub UtilRev Unref Ref		01/01/2017	Call 100.0000.....		1,065,000	1,065,000	1,081,057	1,065,000				0		1,065,000			0	26,625	07/01/2017	1FE.....
41415W	AX 0 Harris Cnty TX Rev Hosp Dist Ref Sr Lien...		02/15/2017	Call 100.0000.....		3,860,000	3,860,000	3,905,818	3,860,730		(730)		(730)		3,860,000			0	96,500	02/15/2019	1FE.....
41415W	AY 8 Harris Cnty TX Rev Hosp Dist Ref Sr Lien...		02/15/2017	Call 100.0000.....		3,750,000	3,750,000	3,780,450	3,750,485		(485)		(485)		3,750,000			0	93,750	02/15/2020	1FE.....
452024	DF 6 Illinois Mun Elec Agy Supp Rev Ser A 5...		02/01/2017	Call 100.0000.....		5,000,000	5,000,000	5,206,800	5,002,258		(2,258)		(2,258)		5,000,000			0	131,250	02/01/2022	1FE.....
592597	3J 5 Metropolitan Trans Auth NY Rev Svc Contr		01/01/2017	Call 100.0000.....		1,730,000	1,730,000	1,979,656	1,742,806				0		1,742,806		(12,806)	(12,806)	47,575	07/01/2017	1FE.....
60636P	RZ 5 Missouri St Env Impt Engy Rev St Revolvi		01/01/2017	Maturity.....		5,000,000	5,000,000	5,413,850	5,000,000				0		5,000,000			0	131,250	01/01/2017	1FE.....
610749	CA 9 Monroe Cnty NY Auth Aprt Rev Ref AMT Gre		01/01/2017	Maturity.....		4,645,000	4,645,000	5,086,275	4,645,000				0		4,645,000			0	136,447	01/01/2017	1FE.....
613549	HW 7 Montgomery Cnty OH Rev Catholic Health S		03/09/2017	Tax Free Exchange.....		10,050,153	10,000,000	10,186,600	10,054,234		(4,081)		(4,081)		10,050,153			0	186,667	05/01/2029	1FE.....
658207	FY 6 North Carolina Hsg Fin Agy Rev LBASS AMT		01/01/2017	Call 100.0000.....		4,050,000	4,050,000	3,984,228	4,004,914				0		4,004,914		45,086	45,086	103,275	07/01/2028	1FE.....
812643	DQ 4 Seattle WA Mun Lt & Pwr Rev Ref & Impt-S		02/01/2017	Maturity.....		1,000,000	1,000,000	1,126,660	1,001,744		(1,744)		(1,744)		1,000,000			0	25,000	02/01/2017	1FE.....
83712D	PY 6 South Carolina St Hsg Fin Rev LBASS AMT		01/01/2017	Call 100.0000.....		990,000	990,000	990,000	990,000				0		990,000			0	26,235	07/01/2023	1FE.....
85732G	UE 8 State Public Sch Bldg Auth PAL Const Bds		03/01/2017	Nationwide Mutual Fire.....		11,407,452	10,000,000	11,442,800	11,427,204		(19,753)		(19,753)		11,407,452			0	145,833	06/01/2030	1FE.....
87638T	AH 6 Tarrant Cnty TX Rev Cultural Ed Facs Fin...		02/15/2017	Maturity.....		5,000,000	5,000,000	5,311,700	5,004,720		(4,720)		(4,720)		5,000,000			0	125,000	02/15/2017	1FE.....
915137	F3 2 University TX Rev Sys Ser F 5.000% 08/...		02/15/2017	Call 100.0000.....		3,745,000	3,745,000	4,039,582	3,749,309		(4,309)		(4,309)		3,745,000			0	93,625	08/15/2019	1FE.....
977100	BZ 8 Wisconsin St Gen Rev Ser A 5.750% 05/0...		02/01/2017	Tax Free Exchange.....		10,779,556	10,870,000	10,757,713	10,779,267		288		288		10,779,556			0	156,256	05/01/2033	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					164,434,538	162,489,980	167,000,565	164,743,294	0	(341,032)	0	(341,032)	0	164,402,258	0	32,280	32,280	2,349,509	XXX	XXX

QE05.5

Bonds - Industrial and Miscellaneous

000000	00 0 Duke Finance LLC 1st Lien TL Nt 1 7.14...		02/21/2017	Tax Free Exchange.....		11,301,211	12,406,015	11,165,414	11,275,012		26,199		26,199		11,301,211			0	251,911	10/28/2021	4FE.....
000000	00 0 Animal Supply Company Term Ln Nt 1 8.5...		03/31/2017	Redemption 100.0000.....		75,000	75,000	73,500			1,500		1,500		75,000			0	952	12/15/2021	4Z.....
000000	00 0 Valeant Pharmaceuticals Inc Term Ln B Se		03/27/2017	Redemption 100.0000.....		3,181,464	3,181,464	3,155,010			26,454		26,454		3,181,464			0	7,356	04/01/2022	3FE.....
000000	00 0 US Foods Inc New Term Ln Nt 1 4.232%		03/31/2017	Redemption 100.0000.....		48,067	48,067	48,372			(305)		(305)		48,067			0	198	06/27/2023	4FE.....
001192	AM 5 AGL Capital Corp Sr Nt 3.250% 06/15/26...		03/29/2017	Nationwide Mutual Fire.....		10,296,144	10,000,000	10,310,480	10,302,853		(6,709)		(6,709)		10,296,144			0	93,889	06/15/2026	2FE.....
00162F	AC 4 Apple Leisure Group 1st Lien Term Ln Nt...		03/31/2017	Redemption 100.0000.....		10,694,752	10,694,752	10,592,804	10,652,685		42,067		42,067		10,694,752			0	189,238	02/28/2019	4FE.....
00441X	AD 6 ACE Securities Corp RMBS Ser 2006-NC2 CI		02/27/2017	Paydown.....		15,678	15,678	10,027	7,230		2,797		8,449		15,678			0	16	07/25/2036	1FM.....
00441X	AD 6 ACE Securities Corp RMBS Ser 2006-NC2 CI		03/01/2017	Nationwide Mutual Fire.....		2,080,987	4,400,155	2,813,974	2,028,986		784,988		784,988		2,813,974		(732,987)	(732,987)	7,154	07/25/2036	1FM.....
004421	VE 0 ACE Securities Corp RMBS Ser 2006-SL1 CI		03/27/2017	Paydown.....		54,902	54,902	35,891	35,891		19,011		19,011		54,902			0	101	09/25/2035	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00764M	BT 3 Aegis ABS Trust RMBS Ser 2004-2 CI M1		03/27/2017	Paydown		127,617	127,617	116,770	118,923		8,694		8,694		127,617				245	06/25/2034	1FM
00817Y	AU 2 Aetna Inc Sr Nt 2.400% 06/15/21		03/16/2017	Call 100.0000		10,000,000	10,000,000	9,999,000	9,999,128		38		38		9,999,166		834	834	160,667	06/15/2021	2FE
00817Y	AW 8 Aetna Inc Sr Nt 3.200% 06/15/26		03/16/2017	Call 100.0000		2,000,000	2,000,000	1,992,520	1,992,888		132		132		1,993,020		6,980	6,980	36,178	06/15/2026	2FE
00913@	AA 2 Air Newco LLC 2nd Lien TL Nt 1 10.557%		03/10/2017	Morgan Stanley & Co Inc		4,600,000	5,000,000	4,750,000	4,506,250	280,828	4,425		285,253		4,791,502		(191,502)	(191,502)	159,092	02/13/2023	4FE
00913M	AF 4 Air Newco LLC 1st Lien TL Nt 1 6.557%		02/28/2017	Redemption 100.0000		6,667	6,667	6,613	6,358	266	43		309		6,667				119	02/13/2022	4FE
010392	EW 4 Alabama Power Co Sr Nt Ser 07A 5.550%		02/01/2017	Maturity		9,500,000	9,500,000	9,485,105	9,499,659		341		341		9,500,000				263,625	02/01/2017	1FE
01082#	AA 3 Alameda Cnty CA CTL Ser 2002-A 7.500%		03/15/2017	Redemption 100.0000		95,186	95,186	100,898	97,148		(1,962)		(1,962)		95,186				1,192	06/15/2021	1
01877K	AB 9 Alliance Pipeline LP Sr Nt 6.996% 12/3		01/26/2017	Redemption 100.0000		(714,527)	(714,527)	(740,170)	(714,527)				0		(714,527)					12/31/2019	2FE
02150F	AA 8 Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2017	Paydown		36,103	41,006	34,956	34,956				0		34,956		1,147	1,147	395	05/25/2037	3FM
02150W	AB 9 Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2017	Paydown		2,160,812	2,255,174	2,103,926	2,103,926				0		2,103,926		56,886	56,886	12,977	03/25/2047	1FM
02361D	AP 5 Ameren Illinois Co Sr Nt 3.250% 03/01		03/29/2017	Nationwide Mutual Fire		10,721,523	10,000,000	10,779,500	10,741,346		(19,823)		(19,823)		10,721,523				187,778	03/01/2025	1FE
02376T	AC 2 American Airlines Inc LBASS EETC Ser 201		01/15/2017	Redemption 100.0000		218,133	218,133	224,879	222,242		(4,109)		(4,109)		218,133				6,108	07/15/2020	3FE
023772	AB 2 American Airlines Inc LBASS EETC Ser 201		01/15/2017	Redemption 100.0000		124,321	124,321	118,093	119,410		4,911		4,911		124,321				2,486	07/15/2025	1FE
02377B	AC 0 American Airlines Inc LBASS EETC Ser 201		03/22/2017	Redemption 100.0000		640,424	640,424	640,424	640,424				0		640,424				14,089	09/22/2023	2FE
02377U	AB 0 American Airlines Inc LBASS PTC Ser 2013		01/15/2017	Redemption 100.0000		668,686	668,686	672,843	671,634		(2,948)		(2,948)		668,686				16,550	01/15/2023	2FE
02665W	BH 3 American Honda Finance Sr Nt 2.300% 09		03/01/2017	Nationwide Mutual Fire		3,988,436	4,000,000	3,987,920	3,988,260		176		176		3,988,436				43,956	09/09/2026	1FE
02932J	AG 2 American Rock Salt Co 1st Lien Term Ln N		03/31/2017	Redemption 100.0000		74,092	74,092	73,721	73,073	775	244		1,019		74,092				645	05/20/2021	4FE
03040W	AK 1 American Water Cap Corp Sr Nt 3.850% 0		03/29/2017	Nationwide Mutual Fire		1,107,737	1,000,000	1,117,920	1,111,175		(3,437)		(3,437)		1,107,737				22,244	03/01/2024	1FE
03040W	AL 9 American Water Cap Corp Sr Nt 3.400% 0		03/29/2017	Nationwide Mutual Fire		3,779,200	3,500,000	3,801,595	3,786,857		(7,657)		(7,657)		3,779,200				68,756	03/01/2025	1FE
03072S	KH 7 10		03/27/2017	Paydown		503,649	503,649	486,821	489,764		13,885		13,885		503,649				1,372	12/25/2033	1FM
03072S	ZK 4 Ameritrust Mtg Sec Inc RMBS Ser 2005-X1		03/27/2017	Paydown		173,748	173,748	167,342	167,984		5,764		5,764		173,748				612	03/25/2035	1FM
031162	BM 1 Amgen Inc Sr Nt 3.875% 11/15/21		03/01/2017	Nationwide Mutual Fire		14,734,328	14,500,000	14,844,143	14,741,788		(7,460)		(7,460)		14,734,328				165,441	11/15/2021	2FE
03215P	BN 8 Amresco Resdtl Sec Mtg Loan RMBS Ser 199		03/01/2017	Paydown		8,631	8,631	8,514	8,586		45		45		8,631				101	03/25/2027	1FM
03215P	DN 6 Amresco Resdtl Sec Mtg Loan RMBS PTC Ser		03/01/2017	Paydown		170	170	170	170		1		1		170				2	08/25/2027	1FM
03334@	AA 7 AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		03/15/2017	Redemption 100.0000		51,491	51,491	51,491	51,491				0		51,491				545	02/15/2025	1
037833	BZ 2 Apple Inc Sr Nt 2.450% 08/04/26		03/01/2017	Nationwide Mutual Fire		9,974,080	10,000,000	9,972,700	9,973,687		393		393		9,974,080				140,875	08/04/2026	1FE
039483	BL 5 Archer-Daniels-Midland Co Sr Nt 2.500%		03/01/2017	Nationwide Mutual Fire		30,856,140	31,000,000	30,849,750	30,853,894		2,247		2,247		30,856,140				430,556	08/11/2026	1FE
040104	MF 5 Argent Securities Inc RMBS Ser 2004-W11		03/27/2017	Paydown		783,753	783,753	747,628	757,744		26,009		26,009		783,753				2,431	11/25/2034	1FM
04541G	AL 6 Asset Backed Securities Corp RMBS Ser 19		03/21/2017	Paydown		8,385	8,385				8,385		8,385		8,385				70	06/21/2029	1FM
04541G	GB 2 Asset Backed Securities Corp RMBS Ser 20		03/27/2017	Paydown		478,069	478,069	459,076	461,570		16,500		16,500		478,069				1,486	11/25/2033	1FM
04541G	UN 0 Asset Backed Securities Corp RMBS Ser 20		03/27/2017	Paydown		1,735,504	1,735,504	1,501,211	1,556,612		178,892		178,892		1,735,504				3,577	11/25/2035	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
05491L AE 8	Barclays Commercial Mtg Sec CMBS Ser 201		03/01/2017	Nationwide Mutual Fire.....		7,200,288	7,000,000	7,209,999	7,203,420			(3,133)	(3,133)		7,200,288			0	56,705	08/14/2036	1FM.....
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term		03/31/2017	Redemption 100.0000.....		694,563	694,563	684,144	638,998	51,206	4,359		55,565		694,563			0	13,168	11/18/2018	5FE.....
05508T AP 7	B&G Foods Inc Term Ln B Nt 1 3.789% 11		03/30/2017	Tax Free Exchange.....		795,596	789,000	795,904	795,707	145	(255)		(110)		795,596			0	8,780	11/02/2022	3FE.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		03/15/2017	Redemption 100.0000.....		68,095	68,095	68,752	68,347		(252)		(252)		68,095			0	790	05/15/2022	2.....
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200		02/01/2017	Paydown.....		229,346	362,294	353,779	342,113	11,667			11,667		353,779		(124,434)	(124,434)	2,534	01/25/2036	1FM.....
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2017	Nationwide Mutual Fire.....		6,048,706	6,423,573	6,272,602	6,065,748	206,854			206,854		6,272,602		(223,896)	(223,896)	92,339	01/25/2036	1FM.....
05950T AF 2	Banc of America Mtg Securities RMBS Ser		03/01/2017	Paydown.....		43,750	44,234	41,315	41,806		(7)		(7)		41,799		1,951	1,951	338	11/20/2046	1FM.....
05950T AF 2	Banc of America Mtg Securities RMBS Ser		03/29/2017	Nationwide Mutual Fire.....		491,287	519,875	485,568	491,336		(49)		(49)		491,287			0	6,843	11/20/2046	1FM.....
059512 AE 3	Banc of America Comm Mtg Inc CMBS Ser 20		02/01/2017	Paydown.....		12,779,395	12,779,395	12,540,886	12,540,957		238,439		238,439		12,779,395			0	69,899	06/10/2049	1FM.....
06050T KN 1	Bank of America NA Sub Nt 5.300% 03/15		03/15/2017	Maturity.....		3,000,000	3,000,000	3,269,729	3,021,118		(21,118)		(21,118)		3,000,000			0	79,500	03/15/2017	1FE.....
06406F AE 3	Bank NY Co Inc Sr Nt 2.450% 08/17/26...		03/01/2017	Nationwide Mutual Fire.....		8,966,830	9,000,000	8,965,170	8,966,330		500		500		8,966,830			0	119,438	08/17/2026	1FE.....
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		03/28/2017	Paydown.....		700,662	700,662	721,051	721,049		(20,387)		(20,387)		700,662			0	4,621	06/28/2053	1FM.....
07384M 7C 0	2005-		03/01/2017	Paydown.....		113,523	113,523	114,587	114,522		(999)		(999)		113,523			0	578	03/25/2035	1FM.....
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10		03/27/2017	Paydown.....		170,486	170,486	160,790	160,790		9,695		9,695		170,486			0	372	09/25/2034	1FM.....
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI		03/27/2017	Paydown.....		20,474	20,441	8,881	8,881				0		8,881		11,593	11,593	41	03/25/2037	1FM.....
092113 AM 1	Black Hills Corp Sr Nt 3.150% 01/15/27...		03/29/2017	Nationwide Mutual Fire.....		15,597,520	15,550,000	15,600,210	15,598,546		(1,026)		(1,026)		15,597,520			0	299,338	01/15/2027	2FE.....
10112R AY 0	Boston Properties LP Sr Nt 2.750% 10/0...		03/01/2017	Nationwide Mutual Fire.....		10,427,202	10,500,000	10,423,455	10,425,976		1,226		1,226		10,427,202			0	155,604	10/01/2026	2FE.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		02/15/2017	Redemption 100.0000.....		303,307	303,307	303,307	303,307				0		303,307			0	9,494	02/15/2023	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		01/15/2017	Redemption 100.0000.....		225,271	225,271	225,271	225,271				0		225,271			0	6,736	01/15/2024	1.....
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S		01/15/2017	Paydown.....		591,684	591,684	676,484	601,690		(10,007)		(10,007)		591,684			0	23,395	01/15/2020	1FE.....
124857 AR 4	CBS Corp Sr Nt 2.900% 01/15/27.....		03/01/2017	Nationwide Mutual Fire.....		7,382,679	7,500,000	7,376,250	7,381,024		1,655		1,655		7,382,679			0	138,958	01/15/2027	2FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N		03/31/2017	Redemption 100.0000.....		136,854	136,854	136,437	53,112	654	409		1,063		136,854			0	681	01/27/2019	3FE.....
12543K AJ 3	Community Health Systems Inc Term Ln A N		02/28/2017	Tax Free Exchange.....		281,090	281,908	280,498	277,609	3,416	65		3,481		281,090			0	2,421	01/27/2019	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N		03/16/2017	Redemption 100.0000.....		60,504	60,504	60,504	15,203	273			273		60,504			0	215	12/31/2018	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N		03/16/2017	Redemption 100.0000.....		453,627	453,627	453,627	445,617	8,009			8,009		453,627			0	5,615	12/31/2018	3FE.....
12543K AL 8	Community Health Systems Inc Term Ln F N		02/28/2017	Tax Free Exchange.....		45,028	45,028	45,028	44,233	795			795		45,028			0	469	12/31/2018	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N		02/28/2017	Tax Free Exchange.....		485,237	485,237	485,237	469,012	16,225			16,225		485,237			0	4,598	12/31/2019	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N		02/28/2017	Tax Free Exchange.....		1,013,436	1,016,502	1,012,192	980,379	32,943	114		33,057		1,013,436			0	10,262	01/27/2021	3FE.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser...			03/01/2017	Paydown.....		93,237	116,457	94,351	94,351				0		94,351		(1,113)	(1,113)	982	02/25/2037	1FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser...			03/01/2017	Paydown.....		232,621	232,621	226,152	229,379		32		32		229,411		3,210	3,210	2,064	02/25/2022	1FM.....
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser...			03/01/2017	Paydown.....		12,658	15,414	14,985	13,257	1,768			1,768		15,026		(2,367)	(2,367)	88	03/25/2022	3FM.....
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser...			03/29/2017	Nationwide Mutual Fire.....		953,423	1,129,096	1,097,693	971,114	129,532			129,532		1,100,646		(147,223)	(147,223)	20,355	03/25/2022	3FM.....
125896 BP 4	CMS Energy Corp Sr Nt 3.600% 11/15/25			03/29/2017	Nationwide Mutual Fire.....		3,157,267	3,000,000	3,169,170	3,161,110		(3,844)		(3,844)		3,157,267				40,200	11/15/2025	2FE.....
125896 BQ 2	CMS Energy Corp Sr Nt 3.000% 05/15/26			03/29/2017	Nationwide Mutual Fire.....		4,035,346	4,000,000	4,037,760	4,036,158		(811)		(811)		4,035,346				44,667	05/15/2026	2FE.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			03/01/2017	Paydown.....				21,898	15,060		(15,060)		(15,060)						584	03/10/2047	1FE.....
12594E AC 0	CNT Holdings III Corp 1st Lien Term Ln N.			01/23/2017	Tax Free Exchange.....		26,939,828	27,146,894	26,911,467	26,937,962	123	1,744		1,867		26,939,828				95,014	01/15/2023	4FE.....
12594E AD 8	CNT Holdings III Corp New 1st Lien Term...			03/31/2017	Redemption 100.0000.....		67,867	67,867	67,350			518		518		67,867				537	01/22/2023	4FE.....
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-			02/01/2017	Paydown.....		66,468	66,468	37,222	37,222		29,246		29,246		66,468				171	04/25/2037	1FM.....
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-			03/01/2017	Nationwide Mutual Fire.....		2,600,406	4,643,582	2,600,406	2,600,406				0		2,600,406				39,072	04/25/2037	1FM.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen			03/15/2017	Redemption 100.0000.....		27,788	27,788	27,788	27,788				0		27,788				312	07/15/2022	2.....
12644@ BR 5	CTL Cap Tr CTL Ser 2002-21Aurora Heathcar			03/15/2017	Redemption 100.0000.....		62,272	62,272	62,272	62,272				0		62,272				691	10/15/2022	1.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/			03/15/2017	Redemption 100.0000.....		26,162	26,162	26,424	26,268		(106)		(106)		26,162				289	01/15/2023	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-			03/01/2017	Paydown.....		842,494	842,494	866,189	861,375		(18,882)		(18,882)		842,494				3,960	03/25/2043	1FM.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12			03/10/2017	Redemption 100.0000.....		48,160	48,160	56,065	54,228		(6,068)		(6,068)		48,160				485	12/10/2028	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01			03/10/2017	Redemption 100.0000.....		135,560	135,560	136,773	137,054		(1,494)		(1,494)		135,560				1,572	01/10/2030	2FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			03/10/2017	Redemption 100.0000.....		29,402	29,402	38,246	36,547		(7,145)		(7,145)		29,402				369	01/10/2032	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1			03/10/2017	Redemption 100.0000.....		74,838	74,838	74,838	74,838				0		74,838				588	01/10/2036	2FE.....
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 CI A3 1.52			02/27/2017	Paydown.....		74,550	74,550	72,889	72,889		1,662		1,662		74,550				116	01/25/2036	1FM.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 1.182%			03/15/2017	Paydown.....		219,506	219,506	91,537	91,537		127,969		127,969		219,506				376	03/15/2034	1FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2			03/01/2017	Paydown.....		284,965	284,965	282,427	282,550		2,415		2,415		284,965				2,561	09/25/2035	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 1.06			03/15/2017	Paydown.....		108,150	108,150	37,442	37,442		70,709		70,709		108,150				156	11/15/2036	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2			03/01/2017	Paydown.....		28,024	28,336	23,706	23,706				0		23,706		4,318	4,318	286	12/25/2035	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500			03/01/2017	Paydown.....		35,130	35,130	34,191	32,260	2,346	523		2,869		35,130				376	12/25/2035	1FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 3.2			03/01/2017	Paydown.....		263,315	307,697	231,312	231,312				0		231,312		32,004	32,004	1,657	03/20/2036	1FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 3.138			03/01/2017	Paydown.....		357,601	357,601	350,924	352,973		4,628		4,628		357,601				1,448	08/25/2034	1FM.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		03/01/2017	Paydown.....		38,383	38,383	37,777	35,107	2,927			2,927		38,034		349	349	236	08/25/2035	2FM.....
12670U AB 3	CWGS Term Ln Nt 2 4.597% 11/08/23.....		03/31/2017	Redemption 100.0000.....		33,393	33,393	33,231			162		162		33,393			0	94	11/08/2023	4FE.....
12670U AB 3	CWGS Term Ln Nt 2 4.597% 11/08/23.....		03/31/2017	Tax Free Exchange.....		172,859	173,693	172,853			6		6		172,859			0	489	11/08/2023	4FE.....
12670U AB 3	CWGS Term Ln Nt 1 4.856% 11/08/23.....		03/09/2017	Tax Free Exchange.....		206,084	207,085	206,050	206,058		25		25		206,084			0	2,624	11/08/2023	4FE.....
131347 BY 1	Calpine Corp 1st Lien HY Nt 7.875% 01/..		03/06/2017	Call 100.0000.....		14,988,000	14,988,000	16,490,520	15,624,990	525,547	(28,274)		497,273		16,122,263		(1,134,263)	(1,134,263)	1,347,590	01/15/2023	3FE.....
13134M BE 2	Calpine Corp Term Ln Nt 1 3.732% 05/27		03/31/2017	Redemption 100.0000.....		25,000	25,000	24,850	24,879		121		121		25,000			0	237	05/27/2022	3FE.....
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		02/27/2017	Paydown.....		93,242	93,242	82,810	82,810		10,432		10,432		93,242			0	115	02/25/2037	1FM.....
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt		03/31/2017	Redemption 100.0000.....		46,787	46,787	47,047	42,467	22	(255)		(233)		46,787			0	432	05/20/2021	3FE.....
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B		03/15/2017	Redemption 100.0000.....		95,650	95,650	107,162	99,570		(3,920)		(3,920)		95,650			0	1,262	09/15/2022	2.....
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005		03/27/2017	Paydown.....		570,936	570,936	536,145	544,275		26,661		26,661		570,936			0	1,456	06/25/2035	1FM.....
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser		02/01/2017	Paydown.....		579,122	579,122	586,250	586,215		(7,092)		(7,092)		579,122			0	2,491	04/25/2045	1FE.....
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser		03/01/2017	Nationwide Mutual Fire.....		19,118,531	18,888,642	19,121,134	19,119,966		(1,435)		(1,435)		19,118,531			0	177,081	04/25/2045	1FE.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 1..		03/27/2017	Paydown.....		23,383	28,801	22,044	23,544		76		76		23,619		(237)	(237)	51	09/25/2036	1FM.....
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 CI 2A9 6..		03/01/2017	Paydown.....		17,768	23,928	19,611	17,811	2,353	3		2,356		20,167		(2,400)	(2,400)	196	02/25/2037	1FM.....
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 CI 2A9 6..		03/29/2017	Nationwide Mutual Fire.....		884,959	1,202,221	985,317	894,888	118,228	538		118,766		1,013,655		(128,696)	(128,696)	23,644	02/25/2037	1FM.....
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3		03/27/2017	Paydown.....		723,420	723,420	696,373	699,598		23,822		23,822		723,420			0	2,940	07/25/2034	1FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3		03/01/2017	Paydown.....		83,575	86,064	73,128	69,114	5,730	6		5,736		74,851		8,725	8,725	799	07/25/2037	1FM.....
17275R AK 8	Cisco Sys Inc Sr Nt 3.150% 03/14/17.....		03/14/2017	Maturity.....		1,000,000	1,000,000	998,373	999,917		83		83		1,000,000			0	15,750	03/14/2017	1FE.....
17275R BH 4	Cisco Sys Inc Sr Nt 2.200% 09/20/23.....		03/01/2017	Nationwide Mutual Fire.....		12,974,811	13,000,000	12,973,220	12,974,232		580		580		12,974,811			0	127,906	09/20/2023	1FE.....
17311Q BK 5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C		03/01/2017	Paydown.....		7,872,913	7,872,913	7,765,043	7,858,628		14,285		14,285		7,872,913			0	81,185	12/10/2049	1FM.....
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI		03/01/2017	Paydown.....		556,281	556,281	563,765	563,287		(7,006)		(7,006)		556,281			0	3,493	06/25/2058	1FM.....
17324V AH 7	P		03/01/2017	Paydown.....		1,136,167	1,136,167	1,154,620	1,153,710		(17,543)		(17,543)		1,136,167			0	6,757	09/25/2042	1FM.....
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser..		03/01/2017	Paydown.....		152,486	152,486	143,348	147,811		4,676		4,676		152,486			0	1,535	06/25/2022	1FM.....
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26.....		03/01/2017	Nationwide Mutual Fire.....		23,896,423	24,500,000	23,881,180	23,887,313		9,110		9,110		23,896,423			0	275,625	09/01/2026	1FE.....
19416Q DX 5	Colgate-Palmoive Co MT Sr Nt 1.300% 0		01/15/2017	Maturity.....		2,000,000	2,000,000	1,991,816	1,999,918		82		82		2,000,000			0	13,000	01/15/2017	1FE.....
20030N BV 2	Comcast Corp Sr Nt 1.625% 01/15/22.....		03/01/2017	Nationwide Mutual Fire.....		9,991,157	10,000,000	9,990,100	9,990,874		282		282		9,991,157			0	100,208	01/15/2022	1FE.....
20030N BW 0	Comcast Corp Sr Nt 2.350% 01/15/27.....		03/01/2017	Nationwide Mutual Fire.....		9,996,502	10,000,000	9,996,325	9,996,452		50		50		9,996,502			0	144,917	01/15/2027	1FE.....
207597 DW 2	Connecticut Lt & Pwr Co 1st Mtg Bd 5.3..		03/01/2017	Maturity.....		6,000,000	6,000,000	5,992,078	5,999,656		344		344		6,000,000			0	161,250	03/01/2017	1FE.....
210805 BU 0	Continental Airlines Inc LBASS EETC Ser..		01/02/2017	Paydown.....		2,018,849	2,018,849	1,995,968	2,017,982		867		867		2,018,849			0	69,650	01/02/2018	1FE.....
210805 CB 1	Continental Airlines Inc LBASS EETC Ser..		03/15/2017	Paydown.....		461,147	461,147	432,800	459,281		1,867		1,867		461,147			0	15,329	03/15/2019	1FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33..		02/28/2017	Redemption 100.0000.....		268,200	268,200	268,200	268,200		0		0		268,200			0	8,046	02/28/2033	2FE.....
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23.....		03/01/2017	Nationwide Mutual Fire.....		10,922,511	10,000,000	10,984,300	10,942,947		(20,436)		(20,436)		10,922,511			0	96,250	12/01/2023	2FE.....
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24.....		03/29/2017	Nationwide Mutual Fire.....		1,998,781	2,000,000	1,998,672	1,998,746		36		36		1,998,781			0	22,944	06/01/2024	2FE.....
24422E RL 5	Deere /John/ Cap Corp Sr Nt 2.000% 01/..		01/13/2017	Maturity.....		1,500,000	1,500,000	1,498,574	1,499,989		11		11		1,500,000			0	15,000	01/13/2017	1FE.....

QE05.9

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		03/01/2017	Paydown		21,449	21,449	21,444	21,434		15		15		21,449			0	216	09/25/2033	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		03/01/2017	Paydown		32,203	32,203	32,194	32,498		(296)		(296)		32,203			0	251	12/25/2033	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		03/01/2017	Paydown		21,908	21,908	21,903	22,200		(292)		(292)		21,908			0	195	01/25/2034	1FM
25468P DM 5	Disney Walt Co Sr Nt 1.850% 07/30/26		03/01/2017	Nationwide Mutual Fire		24,504,366	25,000,000	24,474,250	24,496,635		7,732		7,732		24,504,366			0	294,201	07/30/2026	1FE
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1 3.269		01/20/2017	Redemption 100.0000		3,011,392	3,011,392	3,011,367	3,011,368		24		24		3,011,392			0	8,141	07/06/2022	3FE
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1 3.477		01/20/2017	Redemption 100.0000		1,545,455	1,545,455	1,542,031	1,542,180		3,275		3,275		1,545,455			0	4,194	07/06/2022	3FE
25746U CK 3	Dominion Resources Inc Sr Nt 2.850% 08		03/29/2017	Nationwide Mutual Fire		1,999,345	2,000,000	1,999,300	1,999,329		16		16		1,999,345			0	36,417	08/15/2026	2FE
26138E AU 3	Dr Pepper Snapple Group Inc Sr Nt 2.55		03/01/2017	Nationwide Mutual Fire		6,978,235	7,000,000	6,977,320	6,977,910		325		325		6,978,235			0	81,813	09/15/2026	2FE
26441C AS 4	Duke Energy Corp Sr Nt 2.650% 09/01/26		03/01/2017	Nationwide Mutual Fire		11,964,942	12,000,000	11,963,040	11,964,344		597		597		11,964,942			0	175,783	09/01/2026	2FE
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt 3.250% 06/3		03/29/2017	Nationwide Mutual Fire		3,561,293	3,500,000	3,565,370	3,562,666		(1,373)		(1,373)		3,561,293			0	28,122	06/30/2026	2FE
278865 AV 2	Ecolab Inc Sr Nt 2.700% 11/01/26		03/29/2017	Nationwide Mutual Fire		8,972,790	9,000,000	8,971,650	8,972,140		651		651		8,972,790			0	108,675	11/01/2026	2FE
29103D AD 8	Emera US Finance LP Sr Nt 2.700% 06/15		01/17/2017	Tax Free Exchange		4,995,685	5,000,000	4,995,150	4,995,645		41		41		4,995,685			0	12,000	06/15/2021	2FE
29273R AE 9	Energy Transfer Partners Sr Nt 6.125%		02/15/2017	Maturity		5,000,000	5,000,000	4,985,700	4,999,757		243		243		5,000,000			0	153,125	02/15/2017	2FE
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N		03/15/2017	Redemption 100.0000		163,303	163,303	163,303	163,303				0		163,303			0	2,984	12/15/2020	1FE
29364D AS 9	Entergy Arkansas Inc 1st Mortgage Bond		03/01/2017	Nationwide Mutual Fire		22,913,981	21,600,000	23,001,062	22,940,684		(26,703)		(26,703)		22,913,981			0	199,800	06/01/2024	1FE
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%		03/29/2017	Nationwide Mutual Fire		3,780,993	3,500,000	3,798,990	3,787,606		(6,613)		(6,613)		3,780,993			0	60,569	04/01/2026	1FE
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser		03/01/2017	Paydown		57,275	57,275	56,626	56,929		346		346		57,275			0	745	05/18/2026	3AM
30260@ AA 8	FMV Smithtown Assoc CTL 7.700% 10/04/1		03/01/2017	Redemption 100.0000		196,762	196,762	204,633	198,194		(1,432)		(1,432)		196,762			0	2,531	10/04/2019	2
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%		01/15/2017	Paydown		259,244	259,244	256,903	258,209		1,035		1,035		259,244			0	8,711	07/15/2023	2FE
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B 6.8		01/15/2017	Paydown		218,255	218,255	218,255	218,255				0		218,255			0	7,470	01/15/2019	2FE
316773 CF 5	Fifth Third Bancorp Sub Bk Nt 5.450% 0		01/15/2017	Maturity		25,000,000	25,000,000	25,427,453	25,004,739		(4,739)		(4,739)		25,000,000			0	681,250	01/15/2017	2FE
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR		03/01/2017	Paydown		104,135	109,834	98,734	98,734				0		98,734		5,401	5,401	444	11/25/2036	1FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		02/01/2017	Paydown		41,086	57,470	49,850	45,148		4,702		4,702		49,850		(8,764)	(8,764)	489	08/25/2037	4FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		03/01/2017	Nationwide Mutual Fire		1,725,056	2,207,896	1,915,175	1,734,528		180,647		180,647		1,915,175		(190,119)	(190,119)	34,498	08/25/2037	4FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		03/01/2017	Paydown		8,100	8,100	8,280	3,969		4,122		4,131		8,100			0	97	12/10/2024	4FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		03/29/2017	Nationwide Mutual Fire		121,711	248,390	253,901	121,711		126,398		126,302		248,014		(126,303)	(126,303)	6,114	12/10/2024	4FM
341081 FK 8	Florida Pwr & Lt Co 1st Mtg Bd 3.250%		03/29/2017	Nationwide Mutual Fire		15,065,928	14,000,000	15,163,260	15,098,787		(32,859)		(32,859)		15,065,928			0	149,139	06/01/2024	1FE
341081 FM 4	Florida Pwr & Lt Co Nt 3.125% 12/01/25		03/29/2017	Nationwide Mutual Fire		5,321,404	5,000,000	5,342,350	5,329,395		(7,991)		(7,991)		5,321,404			0	51,215	12/01/2025	1FE
34347@ AA 7	Flowchem LLC Sr Term Ln 7.500% 12/01/1		03/03/2017	Redemption 100.0000		1,206,689	1,206,689	1,206,689	1,206,689				0		1,206,689			0	21,011	12/01/2018	2FE
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt 3		03/29/2017	Nationwide Mutual Fire		2,630,851	2,900,000	2,867,375	2,660,750		214,343		215,193		2,875,943		(245,092)	(245,092)	60,558	03/15/2023	3FE
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		03/25/2017	Redemption 44.9088		17,020	37,898	3,067	3,067		13,953		13,953		17,020			0		08/25/2036	1FM

QE05.10

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.11

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI		03/25/2017	Capital Distribution.....		20,879		20,879	20,879				0		20,879			0		08/25/2036	1FM.....
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006		02/27/2017	Paydown.....		24,308	24,308	15,075	12,195	2,880	9,233		12,113		24,308			0	29	10/25/2036	1FM.....
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006		03/01/2017	Nationwide Mutual Fire.....		1,836,873	3,571,292	2,214,749	1,791,667	423,082			423,082		2,214,749		(377,876)	(377,876)	5,807	10/25/2036	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		03/01/2017	Paydown.....		48,655	48,655	46,238	47,450		1,205		1,205		48,655			0	453	06/25/2035	1FM.....
36962G 2G 8	General Elec Cap Corp MT Nt 5.400% 02/		02/15/2017	Maturity.....		5,000,000	5,000,000	4,991,142	4,999,704		297		297		5,000,000			0	135,000	02/15/2017	1FE.....
375558 BM 4	Gilead Sciences Inc Sr Nt 2.950% 03/01..		03/29/2017	Nationwide Mutual Fire.....		3,998,967	4,000,000	3,998,960	3,998,960		7		7		3,998,967			0	61,950	03/01/2027	1FE.....
38081E AA 9	3.75		03/20/2017	Paydown.....		562,006	562,006	562,006	562,006				0		562,006			0	10,538	09/20/2047	1FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		02/27/2017	Paydown.....		113,482	113,482	105,926	105,926		7,556		7,556		113,482			0	125	06/25/2037	1FM.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		03/01/2017	Nationwide Mutual Fire.....		3,775,401	4,044,716	3,775,401	3,775,401				0		3,775,401			0	7,080	06/25/2037	1FM.....
404122 AT 0	HCA Inc Term Ln B7 Nt 1 3.897% 02/09/2		03/31/2017	Tax Free Exchange.....		1,629,084	1,621,549	1,629,362	1,629,318		(234)		(234)		1,629,084			0	13,631	02/09/2024	3FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C		03/20/2017	Paydown.....		65,697	64,529	12,261	12,261				0		12,261		53,436	53,436	128	06/21/2037	1FM.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		02/19/2017	Paydown.....		64,412	64,412	62,782	63,328		1,084		1,084		64,412			0	59	07/19/2047	1FM.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		03/01/2017	Nationwide Mutual Fire.....		3,424,405	3,482,623	3,394,469	3,424,004		401		401		3,424,405			0	6,801	07/19/2047	1FM.....
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A CI		03/20/2017	Paydown.....		537,668	537,668	537,425	537,491		177		177		537,668			0	3,250	09/21/2040	1FE.....
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A CI		03/20/2017	Paydown.....		1,144,829	1,144,829	1,146,921	1,146,818		(1,989)		(1,989)		1,144,829			0	22,839	09/21/2040	1FE.....
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A CI		03/20/2017	Paydown.....		1,111,890	1,111,890	1,114,521	1,114,136		(2,247)		(2,247)		1,111,890			0	26,407	09/20/2038	1FE.....
42770U AA 1	CL		03/20/2017	Paydown.....		584,988	584,988	584,922	584,929		59		59		584,988			0	4,056	09/20/2040	1FE.....
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A CI		03/20/2017	Paydown.....		533,131	533,131	533,113	533,113		18		18		533,131			0	3,888	09/20/2041	1FE.....
437076 BN 1	Home Depot Inc Sr Nt 2.125% 09/15/26...		03/01/2017	Nationwide Mutual Fire.....		5,936,962	6,000,000	5,934,240	5,936,001		962		962		5,936,962			0	58,792	09/15/2026	1FE.....
438516 BL 9	Honeywell International Inc Sr Nt 2.50.....		03/29/2017	Nationwide Mutual Fire.....		8,948,235	9,000,000	8,946,280	8,947,091		1,144		1,144		8,948,235			0	93,125	11/01/2026	1FE.....
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-		03/01/2017	Paydown.....		114,611	114,600	69,630	69,630				0		69,630		44,981	44,981	820	09/25/2037	1FM.....
44701P AX 2	Huntsman International Inc 2015 Extended		01/31/2017	Tax Free Exchange.....		5,396,774	5,443,805	5,375,758	5,395,117		1,657		1,657		5,396,774			0	36,774	04/19/2019	3FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 2.		03/31/2017	Redemption 100.0000.....		17,324	17,324	17,132	17,133		190		190		17,324			0	182	10/01/2021	3FE.....
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 CI 1A1 1.		02/27/2017	Paydown.....		77,018	77,018	75,003	75,003		2,015		2,015		77,018			0	126	04/25/2035	1FM.....
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 CI 1A1 1.		03/01/2017	Nationwide Mutual Fire.....		2,272,431	2,333,478	2,272,431	2,272,431				0		2,272,431			0	5,329	04/25/2035	1FM.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		03/28/2017	Redemption 100.0000.....		77,555	77,555	77,555	66,877				0		77,555			0	1,174	10/25/2056	2AM.....
45256H AA 6	Impact Funding LLC CMBS Ctf Tranche A.		03/01/2017	Paydown.....		43,115	43,115	44,324	43,201		(85)		(85)		43,115			0	341	07/01/2022	1FE.....
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200		01/01/2017	Redemption 100.0000.....		276,273	276,273	276,273	251,354	24,920			24,920		276,273			0	18,722	11/28/2018	6*.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 CI A1		03/01/2017	Paydown.....		247,357	247,357	247,491	247,400			(43)	(43)		247,357			0	2,090	01/25/2051	1FE.....
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		02/01/2017	Paydown.....		101,015	100,836	101,120	75,109	25,830			25,830		100,940		75	75	630	08/25/2037	2FM.....
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		03/01/2017	Nationwide Mutual Fire.....		1,658,514	2,005,299	2,010,939	1,617,551	389,804	(16)		389,788		2,007,340		(348,825)	(348,825)	30,077	08/25/2037	2FM.....
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3		02/01/2017	Paydown.....		374,490	374,490	375,181	374,450		(16)		(16)		374,434		56	56	2,056	01/25/2037	1FM.....
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3		03/01/2017	Nationwide Mutual Fire.....		1,488,775	1,489,034	1,491,783	1,488,874		(99)		(99)		1,488,775			0	14,162	01/25/2037	1FM.....
457187 AB 8	Ingredion Inc Sr Nt 3.200% 10/01/26.....		03/29/2017	Nationwide Mutual Fire.....		3,067,848	3,000,000	3,070,470	3,069,283		(1,435)		(1,435)		3,067,848			0	49,867	10/01/2026	2FE.....
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1		03/01/2017	Paydown.....		6,398	7,336	7,304	5,700	1,608			1,608		7,308		(909)	(909)	43	04/25/2036	1FM.....
46628F AM 3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		03/01/2017	Paydown.....		291,827	291,827	326,530	291,827				0		291,827			0	3,153	04/15/2045	1FM.....
49446R AR 0	Kimco Realty Corp Sr Nt 2.700% 03/01/2.....		03/01/2017	Nationwide Mutual Fire.....		8,955,580	9,000,000	8,954,010	8,954,745		834		834		8,955,580			0	74,925	03/01/2024	2FE.....
49803X AA 1	Kite Realty Group LP Sr Nt 4.000% 10/0.....		03/01/2017	Nationwide Mutual Fire.....		16,032,924	16,000,000	16,033,940	16,033,335		(411)		(411)		16,032,924			0	275,556	10/01/2026	2FE.....
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 CI		03/11/2017	Paydown.....		1,560,289	1,560,289	1,566,846	1,559,529		760		760		1,560,289			0	12,505	07/15/2044	1FM.....
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 CI A		03/11/2017	Paydown.....		739,881	739,881	743,580	739,583		298		298		739,881			0	9,277	07/15/2040	1FM.....
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		03/10/2017	Redemption 100.0000.....		46,556	46,556	50,487	46,577		(21)		(21)		46,556			0	380	04/10/2017	1.....
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C		03/10/2017	Redemption 100.0000.....		26,305	26,305	29,767	26,392		(87)		(87)		26,305			0	222	04/10/2017	1.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/.....		03/15/2017	Redemption 100.0000.....		56,002	56,002	58,734	56,721		(719)		(719)		56,002			0	717	01/15/2021	4.....
52467@ BC 8	CI		03/15/2017	Redemption 100.0000.....		52,229	52,229	57,446	52,955		(726)		(726)		52,229			0	715	11/15/2018	5*.....
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1 6		03/01/2017	Paydown.....		14,059	14,059	14,068	14,044		16		16		14,059			0	143	04/25/2036	1FM.....
53117C AS 1	Liberty Property LP Sr Nt 3.250% 10/01.....		03/29/2017	Nationwide Mutual Fire.....		1,011,223	1,000,000	1,011,710	1,011,456		(234)		(234)		1,011,223			0	17,063	10/01/2026	2FE.....
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		03/27/2017	Paydown.....		271,632	271,632	253,976	257,869		13,763		13,763		271,632			0	450	09/25/2034	1FM.....
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		02/27/2017	Paydown.....		42,400	42,400	24,107	24,107		18,293		18,293		42,400			0	58	08/25/2036	1FM.....
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		03/01/2017	Nationwide Mutual Fire.....		1,910,589	3,360,373	1,910,589	1,910,589				0		1,910,589			0	5,464	08/25/2036	1FM.....
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		02/01/2017	Paydown.....		14,742	14,742	13,320	11,770	2,276	4		2,280		14,050		693	693	103	11/25/2021	3FM.....
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		03/01/2017	Nationwide Mutual Fire.....		1,193,604	1,509,611	1,363,959	1,205,236	233,081	1,853		234,934		1,440,170		(246,566)	(246,566)	22,644	11/25/2021	2FM.....
55313K AE 1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2		03/01/2017	Paydown.....		3,879,898	3,879,898	3,677,567	3,867,055		12,843		12,843		3,879,898			0	40,216	06/12/2050	1FM.....
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200		01/25/2017	Paydown.....		412,989	412,989	379,295	385,052		27,938		27,938		412,989			0	491	07/25/2034	1FM.....

QE05.12

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		03/01/2017	Paydown		147	147	143	145		2		2		147			0	1	08/25/2036	1FM
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2		03/27/2017	Paydown		4,355,417	4,355,417	3,852,812	4,138,694		216,723		216,723		4,355,417			0	8,779	08/25/2036	1FM
594918 BQ 6	Microsoft Corp Sr Nt 2.000% 08/08/23		03/01/2017	Nationwide Mutual Fire		16,105,315	16,150,000	16,101,712	16,104,271		1,044		1,044		16,105,315			0	182,136	08/08/2023	1FE
594918 BR 4	Microsoft Corp Sr Nt 2.400% 08/08/26		03/29/2017	Nationwide Mutual Fire		6,987,718	7,000,000	6,986,980	6,987,440		278		278		6,987,718			0	107,800	08/08/2026	1FE
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28		03/15/2017	Paydown		107,825	107,825	90,668	90,668		17,157		17,157		107,825			0	1,330	02/15/2036	1AM
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		03/15/2017	Paydown		57,945	57,945	57,944	57,945				0		57,945			0	559	07/15/2038	2AM
60662W AJ 1	Mitchell International Inc 1st Lien TL N		03/31/2017	Redemption 100.0000		33,053	33,053	32,959			94		94		33,053			0	244	10/11/2020	4FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N		01/31/2017	Tax Free Exchange		32,959	33,053	32,888	32,957		2		2		32,959			0	380	10/11/2020	4FE
60871R AG 5	Molson Coors Brewing Co Sr Nt 3.000% 0		03/01/2017	Nationwide Mutual Fire		23,529,714	23,500,000	23,534,825	23,530,191		(477)		(477)		23,529,714			0	458,250	07/15/2026	2FE
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		03/27/2017	Paydown		266,274	266,274	244,972	248,172		18,102		18,102		266,274			0	666	08/25/2034	1FM
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 CI		03/01/2017	Paydown		6,954	6,954	6,954	6,954				0		6,954			0	57	11/25/2018	1FM
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR		03/01/2017	Paydown		43,271	43,271	38,428	38,428				0		38,428		4,844	4,844	234	09/25/2035	1FM
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1		03/27/2017	Paydown		52,101	52,101	10,373	10,373		41,727		41,727		52,101			0	44	08/25/2036	1FM
61755Y AF 1	IQ15		03/01/2017	Paydown		1,902,477	1,902,477	1,887,364	1,898,844		3,633		3,633		1,902,477			0	14,802	06/11/2049	1FM
61756U AE 1	IQ16		03/01/2017	Paydown		1,461,438	1,461,438	1,661,020	1,490,320		(28,883)		(28,883)		1,461,438			0	16,462	12/12/2049	1FM
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18		03/01/2017	Nationwide Mutual Fire		22,382,054	22,400,000	22,382,816	22,382,326		(271)		(271)		22,382,054			0	209,944	08/15/2031	1FM
61764J AD 8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		03/01/2017	Nationwide Mutual Fire		13,762,990	13,500,000	13,788,734	13,772,627		(9,637)		(9,637)		13,762,990			0	124,639	08/11/2029	1FM
626717 AF 9	Murphy Oil Corp Sr Nt 4.700% 12/01/22		03/01/2017	Nationwide Mutual Fire		15,823,163	16,105,000	15,548,788	15,514,670	190,103	9,397		199,500		15,714,170		108,993	108,993	189,234	12/01/2022	3FE
62946U AF 7	New Res Adv Rec Tr LBASS Ser 2016-T5 CI		03/01/2017	Nationwide Mutual Fire		24,999,974	25,000,000	24,999,998	24,999,974				0		24,999,974			0	175,792	12/15/2051	1FE
636516 AB 2	National Inst of Hlth Fishers CTL PI I B		01/15/2017	Redemption 100.0000		126,489	126,489	126,489	126,489				0		126,489			0	4,427	01/15/2024	1
636517 AA 2	National Inst of Hlth Fishers CTL PI II		01/15/2017	Redemption 100.0000		77,629	77,629	77,629	77,629				0		77,629			0	2,744	07/15/2022	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld		03/15/2017	Redemption 100.0000		88,643	88,643	88,643	88,643				0		88,643			0	866	01/15/2019	1
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser		03/27/2017	Paydown		1,178,950	1,178,950	1,080,308	1,152,627		26,323		26,323		1,178,950			0	1,928	03/25/2037	1FM
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd		01/15/2017	Redemption 100.0000		295,215	295,215	295,215	295,215				0		295,215			0	8,709	01/15/2020	1
651229 AW 6	Newell Rubbermaid Inc Sr Nt 4.200% 04/		03/29/2017	Nationwide Mutual Fire		8,719,546	8,000,000	8,766,240	8,736,031		(16,485)		(16,485)		8,719,546			0	166,133	04/01/2026	2FE
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		03/01/2017	Paydown		13,494	13,494	13,494	13,456		38		38		13,494			0	100	03/25/2034	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		03/27/2017	Paydown		46,775	46,775	14,617	14,617		32,158		32,158		46,775			0	52	04/25/2036	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		03/29/2017	Nationwide Mutual Fire		526,154	1,683,753	526,154	526,154				0		526,154			0	5,029	04/25/2036	1FM
666807 BG 6	08/		03/01/2017	Nationwide Mutual Fire		59,424,533	57,500,000	59,388,060	59,469,419		(44,887)		(44,887)		59,424,533			0	1,090,104	08/01/2023	2FE
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		03/01/2017	Redemption 100.0000		146,997	146,997	146,997	146,997				0		146,997			0	1,329	11/07/2023	1
68389X BM 6	Oracle Corp Sr Nt 2.650% 07/15/26		03/29/2017	Nationwide Mutual Fire		9,964,832	10,000,000	9,962,400	9,964,028		804		804		9,964,832			0	192,861	07/15/2026	1FE

QE05.13

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
693304	AT 4 Peco Energy Co 1st Mtg Bd 3.150% 10/15		03/01/2017	Nationwide Mutual Fire.....		20,546,087	20,000,000	20,579,350	20,555,310		(9,224)		(9,224)		20,546,087			0	238,000	10/15/2025	1FE
70069F	CH 8 Park Place Securities Inc RMBS Ser 2004-		03/27/2017	Paydown.....		263,782	263,782	253,395	254,410		9,372		9,372		263,782			0	678	10/25/2034	1FM
71579U	AB 1 Petco Animal Supplies Term Ln B-1 Nt 1...		01/27/2017	Tax Free Exchange.....		3,018,293	3,000,000	3,018,750	3,018,501		(209)		(209)		3,018,293			0	23,750	01/26/2023	4FE
71579U	AE 5 Petco Animal Supplies Term Ln B-2 Nt 1...		01/27/2017	Tax Free Exchange.....		10,066,430	10,000,000	10,067,500	10,060,366	6,794	(730)		6,064		10,066,430			0	51,261	01/26/2023	4FE
71579U	AF 2 Petco Animal Supplies New Term Ln B-1 Nt		01/27/2017	Redemption 100.0000.....		32,746	32,746	33,026			(280)		(280)		32,746			0		01/26/2023	4FE
71677H	AG 0 PetSmart Inc Term Ln B2 Nt 1 4.121% 03		01/31/2017	Redemption 100.0000.....		82,513	82,513	82,771	82,761		(249)		(249)		82,513			0	999	03/10/2022	3FE
717081	DQ 3 Pfizer Inc Sr Nt 6.050% 03/30/17.....		03/30/2017	Maturity.....		5,107,000	5,107,000	5,331,660	5,144,295		(37,295)		(37,295)		5,107,000			0	154,487	03/30/2017	1FE
72584D	AD 6 Yum Brands Term Ln B Nt 1 3.678% 06/16		03/21/2017	Tax Free Exchange.....		6,438,149	6,467,500	6,435,163	6,437,269		880		880		6,438,149			0	125,411	06/16/2023	3FE
73019#	AA 0 PNC Equip Finc LLC LBASS Priv PI Nt Ser		03/13/2017	Redemption 100.0000.....		290,287	290,287	290,287	290,287				0		290,287			0	4,354	09/13/2027	1
73019#	AB 8 PNC Equip Finc LLC LBASS Priv PI Nt Ser		03/13/2017	Redemption 100.0000.....		209,713	209,713	209,713	209,713				0		209,713			0	3,146	09/13/2027	1
73664#	AA 8 Portland Natural Gas Trans Sys Sr Sec Nt.		03/31/2017	Redemption 100.0000.....		126,000	126,000	126,000	126,000				0		126,000			0	1,859	12/31/2018	2
737446	AE 4 Post Holdings Inc Sr Nt 6.750% 12/01/2...		03/08/2017	Call 100.0000.....		5,000,000	5,000,000	5,250,000	5,174,441		(5,612)		(5,612)		5,168,829		(168,829)	(168,829)	451,197	12/01/2021	4FE
737679	DG 2 Potomac Elec Pwr Co 1st Mortgage Bond...		03/01/2017	Nationwide Mutual Fire.....		30,142,065	27,857,000	30,341,680	30,190,545		(48,480)		(48,480)		30,142,065			0	462,426	03/15/2024	1FE
74044W	A* 3 Pregis Holding I Corp 1st Lien TL B Nt 1...		02/23/2017	Barclays Capital.....		13,932,484	13,900,796	13,884,039	13,823,340	64,576	354		64,930		13,888,270		44,214	44,214	92,586	05/20/2021	4FE
74160M	KU 5 Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		03/01/2017	Paydown.....		186,001	186,001	151,490	179,488	1,769	4,745		6,514		186,001			0	1,172	10/25/2035	4FM
74824D	AG 5 Queens Center Mtg Tr CMBS Ser 2013-QCA C		03/01/2017	Nationwide Mutual Fire.....		8,150,266	8,800,000	8,120,112	8,138,958		11,308		11,308		8,150,266			0	74,272	01/11/2037	1FM
74924D	AA 7 Residential Accredit Loans Inc RMBS Ser...		03/01/2017	Paydown.....		37,003	66,713	48,325	48,325				0		48,325		(11,323)	(11,323)	712	09/25/2037	1FM
74937T	AA 7 RCO Mtg LLC RMBS Ser 2016-SFR1 A 3,750		03/01/2017	Paydown.....		271,690	271,690	271,263	271,262		428		428		271,690			0	2,338	11/25/2051	1FE
74966F	AJ 2 10		03/31/2017	Redemption 100.0000.....		62,250	62,250	62,406	62,404		(154)		(154)		62,250			0	708	10/12/2023	4FE
74966U	AN 0 RPI Finance Trust Term Ln 5 Nt 1 3.391...		03/31/2017	Redemption 100.0000.....		32,334	32,334	32,173	32,162		172		172		32,334			0	284	10/05/2022	2FE
75115L	AA 5 Residential Accredit Loans Inc RMBS Ser...		02/27/2017	Paydown.....		44,427	44,427	38,075	38,075		6,351		6,351		44,427			0	70	08/25/2037	1FM
75115L	AA 5 Residential Accredit Loans Inc RMBS Ser...		03/01/2017	Nationwide Mutual Fire.....		3,450,331	4,025,876	3,450,331	3,450,331				0		3,450,331			0	7,261	08/25/2037	1FM
755920	AG 0 Receipts on Corp Sec Tr ABS Coll Tr Ser...		02/01/2017	Redemption 100.0000.....		128,321	128,321	140,069	128,913		(592)		(592)		128,321			0	4,170	08/01/2017	1FE
756109	AR 5 Realty Income Corp Sr Nt 4.125% 10/15/...		03/29/2017	Nationwide Mutual Fire.....		1,084,704	1,000,000	1,089,340	1,086,656		(1,953)		(1,953)		1,084,704			0	18,792	10/15/2026	2FE
756109	AS 3 Realty Income Corp Sr Nt 3.000% 01/15/...		03/29/2017	Nationwide Mutual Fire.....		6,910,345	7,000,000	6,906,970	6,908,501		1,844		1,844		6,910,345			0	97,417	01/15/2027	2FE
760759	AR 1 Republic Services Inc Sr Nt 2.900% 07/...		03/29/2017	Nationwide Mutual Fire.....		1,019,495	1,000,000	1,020,830	1,019,942		(447)		(447)		1,019,495			0	21,267	07/01/2026	2FE
760985	GQ 8 Residential Asset Mtg Prod Inc RMBS Ser...		02/01/2017	Paydown.....		29,703	29,703	29,696	29,657		(1)		(1)		29,656		48	48	150	01/25/2032	1FM
760985	ST 9 Residential Asset Mtg Prod Inc RMBS Ser...		03/01/2017	Paydown.....		50,044	50,044	47,042	47,995		2,049		2,049		50,044			0	372	11/25/2032	1FM
761143	AD 8 Residential Asset Sec Tr RMBS Ser 2007-A		02/01/2017	Paydown.....		9,002	20,242	14,813	13,734	1,079			1,079		14,813		(5,811)	(5,811)	239	09/25/2037	1FM
761143	AD 8 Residential Asset Sec Tr RMBS Ser 2007-A		03/01/2017	Nationwide Mutual Fire.....		2,323,843	3,458,856	2,531,185	2,346,782	184,403			184,403		2,531,185		(207,343)	(207,343)	58,779	09/25/2037	1FM
78412F	AL 8 SESI LLC Sr Nt 6.375% 05/01/19.....		03/29/2017	Nationwide Mutual Fire.....		3,267,000	3,300,000	3,517,000	3,300,000	94,044	(9,183)		84,861		3,384,861		(117,861)	(117,861)	86,488	05/01/2019	3FE
78412F	AP 9 SESI LLC Sr Nt 7.125% 12/15/21.....		03/01/2017	Nationwide Mutual Fire.....		14,970,675	14,570,000	16,033,438	14,824,975	681,503	(26,937)		654,566		15,479,540		(508,865)	(508,865)	219,157	12/15/2021	4FE
78442G	GG 5 SLM Student Loan Tr LBASS Ser 2003-4 Cl		03/01/2017	Nationwide Mutual Fire.....		3,932,890	3,933,973	3,931,724	3,932,871		19		19		3,932,890			0	14,230	03/15/2033	1FE
785811	AA 8 SACO I Tr RMBS Ser 2006-5 Cl 1A 1.282%		03/27/2017	Paydown.....		60,141	58,280	20,107	20,115				0		20,115		40,026	40,026	99	04/25/2036	1FM
80875A	AK 7 Scientific Games Corp Term Ln B-2 Nt 2...		02/14/2017	Redemption 100.0000.....		1,732,301	1,732,301	1,728,096	1,728,489		3,812		3,812		1,732,301			0	35,546	10/01/2021	4FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.15

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)
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 2		02/14/2017	Tax Free Exchange		6,320,806	6,334,446	6,319,073	6,320,507		299		299		6,320,806				129,979	10/01/2021	4FE
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 7		02/14/2017	Redemption 100.0000		3,118,141	3,118,141	3,112,176	3,112,231		5,910		5,910		3,118,141				39,496	10/01/2021	4FE
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 7		02/14/2017	Tax Free Exchange		11,380,981	11,402,002	11,380,189	11,380,391		590		590		11,380,981				144,425	10/01/2021	4FE
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 2		03/27/2017	Various		53,691	53,201	52,635		13		13		52,648		1,043	1,043	227	10/01/2021	4FE	
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 2		03/17/2017	Tax Free Exchange		11,275,067	11,294,215	11,274,762		305		305		11,275,067				46,402	10/01/2021	4FE	
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 1		03/27/2017	Various		8,781,099	8,701,046	8,695,809		301		301		8,696,110		84,989	84,989	13,755	10/01/2021	4FE	
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 3.347%		03/31/2017	Redemption 100.0000		15,000	15,000	15,000	15,000					15,000				124	11/07/2023	3FE	
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt		03/31/2017	Redemption 100.0000		67,971	67,971	67,534	67,725		247		247		67,971				988	11/23/2019	4FE
833034 AE 1	Snap-On Inc Nt 5.500% 01/15/17		01/15/2017	Maturity		1,500,000	1,500,000	1,499,477	1,499,995		5		5		1,500,000				41,250	01/15/2017	1FE
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06		01/18/2017	Redemption 100.0000		(298)	(298)	(298)	(298)					(298)						06/30/2035	2FE
83578B AH 6	Sophia LP Term Ln Nt 1 4.897% 09/21/22		03/31/2017	Redemption 100.0000		276,071	276,071	274,925	275,117		953		953		276,071				3,315	09/21/2022	4FE
83578B AH 6	Sophia LP Term Ln Nt 1 4.897% 09/21/22		03/31/2017	Tax Free Exchange		26,615,967	26,704,791	26,593,935	26,612,561		3,406		3,406		26,615,967				320,643	09/21/2022	4FE
842434 CQ 3	Southern CA Gas Co 1st Mtg 2.600% 06/1		03/29/2017	Nationwide Mutual Fire		845,902	825,000	847,235	846,389		(487)		(487)		845,902				6,197	06/15/2026	1FE
842587 CV 7	Southern Co Sr Nt 3.250% 07/01/26		03/01/2017	Nationwide Mutual Fire		19,932,901	20,000,000	19,927,600	19,931,897		1,005		1,005		19,932,901				500,139	07/01/2026	2FE
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		03/31/2017	Redemption 100.0000		10,643	10,643	10,386	10,402		242		242		10,643				222	03/01/2022	4
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd		01/15/2017	Redemption 100.0000		209,287	209,287	209,287	209,287						209,287				7,231	01/15/2019	1
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017	Redemption 100.0000		53,055	53,055	53,055	53,055						53,055				1,814	01/31/2019	2
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017	Redemption 100.0000		52,426	52,426	52,426	52,426						52,426				1,754	01/31/2019	2
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017	Redemption 100.0000		51,827	51,827	51,827	51,827						51,827				1,794	01/31/2019	2
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017	Redemption 100.0000		51,827	51,827	51,827	51,827						51,827				1,794	01/31/2019	2
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003		03/27/2017	Paydown		410,925	410,925	377,636	383,713		27,211		27,211		410,925				1,469	07/25/2033	1FM
86359B JU 6	2004-		03/01/2017	Paydown		10,613	10,613	10,612	10,601		12		12		10,613				72	03/25/2034	1FM
86363G AJ 3	2007-		03/01/2017	Paydown		359,093	362,247	326,909	326,909						326,909		32,183	32,183	2,405	04/25/2047	1FM
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 CI A1		02/01/2017	Paydown		71,981	71,981	52,546	52,546		19,435		19,435		71,981				226	07/25/2037	1FM
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 CI A1		03/01/2017	Nationwide Mutual Fire		3,745,363	5,130,634	3,745,363	3,745,363						3,745,363				50,528	07/25/2037	1FM
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		03/10/2017	Paydown		58,556	58,556	58,186	58,510		47		47		58,556				500	08/15/2039	1FM
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C		03/27/2017	Paydown		284,182	284,182	270,062	274,875		9,307		9,307		284,182				707	06/25/2036	1FM
88632N AH 3	Tibco Software Inc Term Ln B Nt 1 6.50		02/28/2017	Redemption 100.0000		37,500	37,500	36,874		626		626		37,500				235	12/04/2020	4FE	
88632Q A* 4	Tibco Software Inc Term Ln Nt 1 6.500%		01/18/2017	Tax Free Exchange		14,491,430	14,737,500	14,387,484	14,488,844		2,585		2,585		14,491,430				50,429	11/25/2020	4FE
89233P 5S 1	Toyota Motor Credit Corp MT Nt 2.050%		01/12/2017	Maturity		1,500,000	1,500,000	1,498,049	1,499,985		15		15		1,500,000				15,375	01/12/2017	1FE
89440* AA 9	Travel Leaders Group LLC Term Ln B Nt 1		01/25/2017	Redemption 100.0000		16,479,521	16,479,521	16,464,107	16,366,224	103,102	10,194		113,296		16,479,521				83,313	12/05/2020	4FE
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		03/01/2017	Paydown				24,443	15,574		(15,574)		(15,574)						693	12/10/2045	1FE
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C		03/01/2017	Redemption 100.0000		1,264,014	1,264,014	1,264,014	1,264,014						1,264,014				53,025	03/01/2022	3FE
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2 5.250		03/27/2017	Redemption 100.0000		881,972	881,972	882,761	763,088	45,172	(641)		44,531		881,972				11,068	05/27/2021	4FE
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1 5.250		01/31/2017	Tax Free Exchange		824,231	825,538	829,666	780,133	44,278	(180)		44,098		824,231				3,853	05/27/2021	4FE
90351H AB 4	US Foods Inc Term Ln Nt 1 4.232% 06/27		02/17/2017	Tax Free Exchange		19,252,184	19,130,683	19,256,496	16,242,954		(1,954)		(1,954)		19,252,184				88,527	06/27/2023	4FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.16

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)
90363@	AA 8 USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A		01/08/2017	Redemption 100.0000		450,499	450,499	450,499	450,499				0		450,499		0	0	7,005	09/08/2024	1
90783T	AA 8 Union Pacific RR PTC Ser 2004-1 5.404%		01/02/2017	Redemption 100.0000		311,964	311,964	311,964	311,964				0		311,964		0	0	8,429	07/02/2025	1FE
90931Q	AA 5 United Airlines LBASS EETC 2013-1 Ser C		02/15/2017	Paydown		2,028,095	2,028,095	2,036,392	2,033,909		(5,814)		(5,814)		2,028,095		0	0	54,505	02/15/2023	2FE
913017	CH 0 United Technologies Corp Sr Nt 2.650%		03/01/2017	Nationwide Mutual Fire		14,970,728	15,000,000	14,969,850	14,970,297		432		432		14,970,728		0	0	132,500	11/01/2026	1FE
91736#	AA 4 United States of America BIA CTL GSA Gtd		03/15/2017	Redemption 100.0000		110,894	110,894	110,894	110,894				0		110,894		0	0	3,177	03/15/2024	1
91737#	AA 3 United States Govt SS Ls FinTr CTL GSA		03/15/2017	Redemption 100.0000		263,133	263,133	262,267	262,977		156		156		263,133		0	0	2,066	11/15/2018	1
91827M	AA 9 Vericrest Opportunity Ln Trans RMBS Ser		03/22/2017	Paydown		4,715,674	4,715,674	4,715,674	4,715,674				0		4,715,674		0	0	39,839	10/25/2057	5*
91830D	AJ 5 Vericrest Opportunity Ln Trans RMBS Ser		03/25/2017	Paydown		375,628	375,628	375,239	375,363		265		265		375,628		0	0	2,283	04/25/2055	5*
91830J	AJ 2 Vericrest Opportunity Ln Trans RMBS Ser		03/25/2017	Paydown		418,635	418,635	418,194	418,283		353		353		418,635		0	0	2,246	02/25/2055	5*
91830L	AJ 7 Vericrest Opportunity Ln Trans RMBS Ser		03/25/2017	Paydown		212,032	212,032	211,798	211,821		211		211		212,032		0	0	1,260	06/26/2045	5*
91830V	AA 4 Vericrest Opportunity Ln Trans RMBS Ser		03/25/2017	Paydown		657,080	657,080	656,418	656,467		613		613		657,080		0	0	3,222	03/25/2055	5*
91911K	B# 8 Valeant Pharmaceuticals Inc Term Ln B Se		03/03/2017	Redemption 100.0000		1,368,811	1,368,811	1,355,600	1,356,886		11,925		11,925		1,368,811		0	0	15,815	08/05/2020	3FE
91911K	B# 8 Valeant Pharmaceuticals Inc Term Ln B Se		03/08/2017	Tax Free Exchange		11,024,321	11,116,759	11,009,465	11,019,912		4,409		4,409		11,024,321		0	0	146,264	08/05/2020	3FE
92343V	DD 3 Verizon Communications Inc Sr Nt 2.625		03/01/2017	Nationwide Mutual Fire		14,963,790	15,000,000	14,961,750	14,963,201		589		589		14,963,790		0	0	229,688	08/15/2026	2FE
92851@	AA 3 Vivendi SPC Tr CTL 6.630% 04/15/22		03/15/2017	Redemption 100.0000		64,944	64,944	64,944	64,944				0		64,944		0	0	719	04/15/2022	2
92871E	AA 0 Vericrest Opportunity Ln Trans RMBS Ser		03/25/2017	Paydown		477,841	477,841	477,325	477,384		456		456		477,841		0	0	2,291	02/25/2055	5*
92871K	AA 6 Vericrest Opportunity Ln Trans RMBS Ser		03/25/2017	Paydown		1,263,068	1,263,068	1,262,108	1,262,539		529		529		1,263,068		0	0	8,426	11/27/2045	5*
92871L	AA 4 Vericrest Opportunity Ln Trans RMBS Ser		03/25/2017	Paydown		500,135	500,135	499,584	499,735		401		401		500,135		0	0	3,517	03/26/2046	5*
92978N	AE 4 Wachovia Bank Comm Mtg Tr CMBS Ser 2007-		03/01/2017	Paydown		4,988,734	4,988,734	4,938,622	4,975,472		13,262		13,262		4,988,734		0	0	55,103	02/15/2051	1FM
93362F	AB 9 Washington Mutual Mtg RMBS Ser 2006-AR8		03/01/2017	Paydown		223,952	219,454	195,771	195,771				0		195,771		28,181	28,181	974	08/25/2046	1FM
93363E	AB 1 Washington Mutual Mtg RMBS Ser 2006-AR10		03/01/2017	Paydown		30,085	30,826	30,870	28,362	2,458	(1)		2,457		30,819		(735)	(735)	166	09/25/2036	1FM
93363N	AA 3 Washington Mutual Mtg RMBS Ser 2006-AR12		03/01/2017	Paydown		32,209	33,161	33,261	28,907	4,317			4,317		33,223		(1,014)	(1,014)	130	10/25/2036	1FM
93363P	AA 8 Washington Mutual Mtg RMBS Ser 2006-AR14		03/01/2017	Paydown		74,698	78,665	72,183	72,183				0		72,183		2,515	2,515	330	11/25/2036	1FM
939348	AE 8 Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2017	Paydown		530,341	630,046	484,316	484,316				0		484,316		46,025	46,025	2,342	04/25/2037	1FM
94978#	AT 4 Wells Fargo Bank Northwest NA CTL Ser 20		03/01/2017	Redemption 100.0000		30,541	30,541	30,541	30,541				0		30,541		0	0	339	08/01/2027	2
94978#	AU 1 Wells Fargo Bank Northwest NA CTL MWRA L		03/15/2017	Redemption 100.0000		33,597	33,597	35,176	34,588		(991)		(991)		33,597		0	0	414	05/15/2032	1
94978#	AX 5 Wells Fargo Bank Northwest NA CTL CVS Co		03/10/2017	Redemption 100.0000		90,685	90,685	90,685	90,685				0		90,685		0	0	1,005	10/10/2024	2
94978#	BC 0 Wells Fargo Bank Northwest NA CTL 6.59		03/01/2017	Redemption 100.0000		130,874	130,874	130,874	130,874				0		130,874		0	0	1,449	11/01/2022	2
94983C	AS 6 Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2017	Paydown		286,441	286,441	290,737	288,265		(1,824)		(1,824)		286,441		0	0	1,362	06/25/2035	1FM
96950H	AD 2 Williams Partners LP Sr Nt 7.250% 02/0		02/01/2017	Maturity		6,000,000	6,000,000	6,836,640	6,012,328		(12,328)		(12,328)		6,000,000		0	0	217,500	02/01/2017	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
98212B AD 5	WPX Energy Inc Sr Nt 6.000% 01/15/22..		03/01/2017	Nationwide Mutual Fire.....		26,892,576	26,333,000	27,194,933	26,825,791	113,184	(17,201)		95,983		26,921,773		(29,197)	(29,197)	991,876	01/15/2022	4FE
98212B AE 3	WPX Energy Inc Sr Nt 5.250% 09/15/24..		03/29/2017	Nationwide Mutual Fire.....		3,820,000	4,000,000	4,000,000	3,880,000	120,000			120,000		4,000,000		(180,000)	(180,000)	113,167	09/15/2024	4FE
984121 CF 8	Xerox Corp Sr Nt 2.950% 03/15/17.....		03/15/2017	Maturity.....		6,152,000	6,152,000	6,260,752	6,157,627		(5,627)		(5,627)		6,152,000				90,742	03/15/2017	2FE
000000 00 0	Burger King Term Ln B2 Nt 1 3.897% 12/..	A	02/17/2017	Tax Free Exchange.....		28,675,886	28,674,280	28,672,623	28,675,931		(45)		(45)		28,675,886				182,201	12/12/2021	4FE
000000 00 0	Burger King Term Ln B3 Nt 1 3.792% 02/..	A	03/31/2017	Redemption 100.0000.....		59,661	59,661	59,664	59,664		(3)		(3)		59,661				226	02/16/2024	4FE
000000 00 0	Burger King Term Ln B3 Nt 1 3.792% 02/..	A	03/31/2017	Tax Free Exchange.....		17,048,055	17,052,409	17,048,105	17,048,105		(50)		(50)		17,048,055				64,657	02/16/2024	4FE
878742 AS 4	Teck Cominco Ltd Sr Nt 6.000% 08/15/40..	A	01/30/2017	Morgan Stanley & Co Inc.....		1,600,000	1,600,000	1,471,544	1,471,544				0		1,471,544		128,456	128,456	44,533	08/15/2040	4FE
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1..	A	03/31/2017	Redemption 100.0000.....		62,500	62,500	12,500	12,500		50,000		50,000		62,500				1,406	08/13/2021	5FE
000000 00 0	Credito Real Sab De Cv Sr Nt 7.250% 07..	D	03/23/2017	Direct.....		377,813	375,000	372,473	372,599		69		69		372,668		5,145	5,145	18,729	07/20/2023	3FE
009503 AD 5	Airspeed Ltd LBASS VitesseAir Hdg TrCfS	C	02/08/2017	Paydown.....		(27,397)	(27,397)		(1,740)	(25,657)			(25,657)		(27,397)					06/15/2047	5*
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 CI	C	03/01/2017	Nationwide Mutual Fire.....		778,170	5,734,344	778,170	778,170				0		778,170				27,053	07/23/2035	6FE
018890 16 0	Preferred Term Secs XIII LBASS Sec Nt Se	D	03/24/2017	Paydown.....		249,815	249,815	184,308	191,695		58,120		58,120		249,815				932	03/24/2034	1FE
03764Q AC 6	Apidos CLO CLO Ser 2013-15A CI A2A 2.8	C	03/07/2017	Paydown.....		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000				136,087	10/20/2025	1FE
04015B AC 4	ARES CLO Ltd Inc CLO Ser 2014-31A CI A2	C	02/28/2017	Paydown.....		15,000,000	15,000,000	14,770,500	14,834,697		165,303		165,303		15,000,000				110,671	08/28/2025	1FE
05618D AA 2	Babson CLO Ltd CLO Ser 2014-IA CI A1 2	C	03/22/2017	Paydown.....		5,550,000	5,550,000	5,535,570	5,537,691		12,309		12,309		5,550,000				57,331	07/20/2025	1FE
05618D AC 8	Babson CLO Ltd CLO Ser 2014-IA CI A2 2	C	03/22/2017	Paydown.....		5,000,000	5,000,000	4,900,000	4,925,983		74,017		74,017		5,000,000				60,362	07/20/2025	1FE
087634 AV 3	2	C	03/01/2017	Nationwide Mutual Fire.....		32,000,000	32,000,000	32,000,000	32,000,000				0		32,000,000				228,171	04/15/2027	1FE
095560 AC 2	Betony CLO Ltd CLO Ser 2013-1A CI A 2.	C	02/28/2017	Paydown.....		25,000,000	25,000,000	24,960,000	24,977,986		22,014		22,014		25,000,000				223,787	01/15/2026	1FE
095560 AE 8	Betony CLO Ltd CLO Ser 2013-1A CI A 2.	C	02/28/2017	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000				107,009	01/15/2026	1FE
11042A AA 2	British Airways Plc PTC 4.625% 06/20/2..	D	03/20/2017	Redemption 100.0000.....		198,903	198,903	201,103	200,422		(1,519)		(1,519)		198,903				2,300	06/20/2024	1FE
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2..	D	03/20/2017	Redemption 100.0000.....		594,201	594,201	601,949	598,045		(3,844)		(3,844)		594,201				8,356	06/20/2020	2FE
26250A AM 1	CI	C	01/17/2017	Paydown.....		6,850,000	6,850,000	6,850,000	6,850,000				0		6,850,000				46,040	01/15/2022	1FE
532621 AC 3	Limerock CLO LBASS Ser 2014 CI 2A 3.12	C	01/18/2017	Paydown.....		5,000,000	5,000,000	4,983,750	4,988,778		11,222		11,222		5,000,000				38,099	04/18/2026	1FE
55818P AA 8	Madison Park Funding LTD CLO Ser 2014-12	C	01/20/2017	Paydown.....		20,000,000	20,000,000	20,026,000	20,018,583		(18,583)		(18,583)		20,000,000				121,707	07/20/2026	1FE
65504L AG 2	Noble Hldg Intl Co Gtd Nt 6.050% 03/01..	C	03/01/2017	Nationwide Mutual Fire.....		8,339,375	11,000,000	11,043,450	7,590,000	3,451,763	(126)		3,451,637		11,041,637		(2,702,262)	(2,702,262)	332,750	03/01/2041	3FE
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22....	C	03/01/2017	Nationwide Mutual Fire.....		4,462,500	5,000,000	4,928,500	4,625,000	327,977	1,319		329,296		4,954,296		(491,796)	(491,796)	91,069	03/15/2022	3FE
659298 AC 7	North End CLO Ltd CLO Ser 2013-1A CI B	C	03/01/2017	Nationwide Mutual Fire.....		9,961,406	10,000,000	9,938,000	9,960,403		1,004		1,004		9,961,406				96,585	07/17/2025	1FE
697660 AA 6	Pampa Energia SA Sr Nt 7.500% 01/24/27	D	01/18/2017	Direct.....		596,400	600,000	594,816	594,816				0		594,816		1,584	1,584		01/24/2027	4FE
71654Q BG 6	Petroleos Mexicanos Sr Nt 3.500% 01/30	D	03/29/2017	Nationwide Mutual Fire.....		9,982,867	10,000,000	9,973,762	9,982,237		630		630		9,982,867				232,361	01/30/2023	2FE
72349B AA 2	Pinnacle Park CLO Ltd CLO Ser 2014-1A CI	C	01/17/2017	Paydown.....		5,000,000	5,000,000	5,007,813	5,004,825		(4,825)		(4,825)		5,000,000				30,411	04/15/2026	1FE
74040X AC 8	Preferred Term Sec Ltd IX LBASS Mezz Nt	C	03/01/2017	Nationwide Mutual Fire.....		7,208,250	17,500,000	13,642,283	7,385,000	6,257,283			6,257,283		13,642,283		(6,434,033)	(6,434,033)	196,339	04/03/2033	6FE
74040Y AA 0	Preferred Term Sec Ltd LBASS X Fit Rate.	C	01/03/2017	Paydown.....		27,861	27,861	17,552	19,348		8,512		8,512		27,861				112	07/03/2033	1FE
74041A AA 1	Preferred Term Sec XIII LBASS Fit Rt Nt..	C	03/24/2017	Paydown.....		161,482	161,482	114,815	121,568		39,914		39,914		161,482				602	03/24/2034	1FE
74041C AA 7	Preferred Term Sec Ltd XV LBASS Fit Rt N	C	03/27/2017	Paydown.....		357,600	357,600	275,222	275,222		82,379		82,379		357,600				1,321	09/26/2034	1FE
74041C AB 5	A	C	03/01/2017	Nationwide Mutual Fire.....		6,694,493	7,500,000	6,694,493	6,694,493				0		6,694,493				20,648	09/26/2034	1AM
74041N AA 3	Preferred Term Sec XII LBASS Sec Nt 1..	D	03/24/2017	Paydown.....		70,367	70,367	60,699	62,060		8,308		8,308		70,367				288	12/24/2033	1FE
74041N AL 9	Preferred Term Sec XII LBASS Ltd Ser XL.	C	03/24/2017	Paydown.....		52,775	52,775	34,568	38,024		14,752		14,752		52,775				194	12/24/2033	1FE

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
74041U	AA 7 Preferred Term Sec LBASS XIV Sec Nt 1.	C	03/24/2017	Paydown.....		114,804	114,804	90,408	93,661		21,143		21,143		114,804			0	409	06/24/2034	1FE
74042E	AA 2 Preferred Term Sec Ltd LBASS XVII Sr Nt.	D	03/23/2017	Redemption 100.0000.....		48,349	48,349	36,987	38,426		9,923		9,923		48,349			0	168	06/23/2035	1FE
74042E	AB 0 Preferred Term Sec Ltd LBASS Sr Nt Ser A	C	03/01/2017	Nationwide Mutual Fire.....		9,710,602	11,000,000	9,710,602	9,710,602				0		9,710,602			0	30,551	06/23/2035	1AM
74042H	AA 5 Preferred Term Sec Ltd LBASS XIX Fit Rt..	C	03/22/2017	Paydown.....		32,007	32,007	21,839	23,141		8,865		8,865		32,007			0	105	12/22/2035	1FE
74042J	AA 1 Preferred Term Sec Ltd LBASS XXI Nt Ser	C	03/22/2017	Redemption 100.0000.....		62,376	62,376	47,562	49,196		13,180		13,180		62,376			0	205	03/22/2038	1FE
74042M	AE 6 Preferred Term Sec Ltd LBASS Mezz Nt Cl	C	03/22/2017	Paydown.....		19,172	19,172	13,584	13,994		5,179		5,179		19,172			0	76	09/22/2036	1AM
74042W	AA 2 Preferred Term Sec Ltd XVIII LBASS Fit R.	C	03/23/2017	Paydown.....		8,747	8,747	6,167	6,531		2,216		2,216		8,747			0	29	09/23/2035	1FE
74042W	AB 0 Preferred Term Sec Ltd XVIII LBASS Nt Cl	C	03/01/2017	Nationwide Mutual Fire.....		7,734,554	8,692,063	7,734,554	7,734,554				0		7,734,554			0	23,813	09/23/2035	1AM
74043A	AC 5 Preferred Term Sec Ltd LBASS XXIII Nt Se	C	03/22/2017	Paydown.....		6,224	6,224	4,095	4,759		1,465		1,465		6,224			0	18	12/22/2036	1AM
81726J	AE 1 Sensata Technologies 1st Lien Term Ln B.	D	02/13/2017	Redemption 100.0000.....		100,493	100,493	99,787	99,954		539		539		100,493			0	523	10/14/2021	2FE
82481L	AB 5 Shire Acq Inv Ireland DA Sr Nt 2.400%....	D	03/01/2017	Nationwide Mutual Fire.....		19,980,196	20,000,000	19,978,400	19,979,530		667		667		19,980,196			0	210,667	09/23/2021	2FE
82481L	AC 3 Shire Acq Inv Ireland DA Sr Nt 2.875%....	D	03/01/2017	Nationwide Mutual Fire.....		28,637,567	29,000,000	28,623,990	28,629,427		8,139		8,139		28,637,567			0	365,924	09/23/2023	2FE
82481L	AD 1 Shire Acq Inv Ireland DA Sr Nt 3.200%....	D	03/29/2017	Nationwide Mutual Fire.....		4,003,233	4,000,000	4,003,320	4,003,279		(46)		(46)		4,003,233			0	66,133	09/23/2026	2FE
830505	AT 0 Skandinaviska Enskilda Banken Sr Nt 1....	D	03/01/2017	Nationwide Mutual Fire.....		24,902,784	25,000,000	24,893,250	24,899,456		3,329		3,329		24,902,784			0	218,750	09/13/2021	1FE
86280A	AA 5 Stratford CLO Ser 2007-1A Cl A1 1.354%	C	02/01/2017	Paydown.....		1,697,575	1,697,575	1,459,915	1,628,649		68,926		68,926		1,697,575			0	5,232	11/01/2021	1FE
88167A	AC 5 Teva Pharmaceuticals NE Sr Nt 2.200% 0	C	03/01/2017	Nationwide Mutual Fire.....		7,988,328	8,000,000	7,986,800	7,987,919		410		410		7,988,328			0	107,556	07/21/2021	2FE
88167A	AD 3 Teva Pharmaceuticals NE Sr Nt 2.800% 0	C	03/01/2017	Nationwide Mutual Fire.....		7,975,398	8,000,000	7,973,280	7,974,829		569		569		7,975,398			0	136,889	07/21/2023	2FE
88167A	AE 1 Teva Pharmaceuticals NE Sr Nt 3.150% 1	C	03/01/2017	Nationwide Mutual Fire.....		7,980,180	8,000,000	7,978,720	7,979,647		532		532		7,980,180			0	154,000	10/01/2026	2FE
931899	9A 8 Walkers SPV Priv PI Nt 0.972% 12/31/19.	C	03/31/2017	Redemption 31.3073.....		370,741	1,184,200	5,690	5,690		365,051		365,051		370,741			0	1,404	12/31/2019	6*
931899	9A 8 Walkers SPV Priv PI Nt 0.972% 12/31/19.	C	03/31/2017	Capital Distribution.....		813,460		813,460	813,460				0		813,460			0		12/31/2019	6*
G1981@	AA 0 Cayman Turtle Farm Ltd Gtd Sr Nt 4.850.	D	03/01/2017	Redemption 100.0000.....		174,529	174,529	174,529	174,529				0		174,529			0	2,116	03/01/2019	1
G72212	AA 4 Preferred Term Secs XIX LBASS Sec Nt 1	D	03/22/2017	Paydown.....		57,785	57,785	39,169	41,484		16,300		16,300		57,785			0	190	12/22/2035	1FE
G7222G	AA 2 Preferred Term Secs XVII LBASS Sec Nt...	D	03/23/2017	Paydown.....		8,467	8,467	6,435	6,698		1,769		1,769		8,467			0	29	06/23/2035	1FE
G7222R	AA 8 Preferred Term Secs XXI LBASS Sec Nt 1	D	03/22/2017	Paydown.....		49,109	49,109	33,620	35,366		13,743		13,743		49,109			0	161	03/22/2038	1FE
N54468	AD 0 MARFRIG Holding Europe Sr Nt 6.875% 06	D	03/29/2017	Direct.....		764,124	750,000	645,375	682,928		5,686		5,686		688,614		75,510	75,510	13,392	06/24/2019	4FE
P2253T	JE 0 Cemex SAB DE CV 1st Lien Nt 5.700% 01/	D	01/11/2017	Direct.....		298,500	300,000	263,340	265,895		135		135		266,031		32,469	32,469	8,835	01/11/2025	4FE
P3642B	BF 2 Grupo Elektra Sab De CV Sr Nt 7.250% 0	D	02/21/2017	Call 100.0000.....		384,000	384,000	399,322	385,152		6,689		(653)		391,188		(7,188)	(7,188)	21,963	08/06/2018	3FE
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,611,438,898	1,640,598,291	1,625,475,214	1,563,503,035	15,498,947	2,060,451	0	17,559,398	0	1,625,669,865	0	(14,230,965)	(14,230,965)	22,494,378	XXX	XXX
8399997	Total - Bonds - Part 4.....					1,890,357,876	1,910,191,723	1,908,417,116	1,842,183,187	14,550,337	1,648,845	0	16,199,182	0	1,904,423,739	0	(12,854,039)	(12,854,039)	26,638,041	XXX	XXX
8399999	Total - Bonds.....					1,890,357,876	1,910,191,723	1,908,417,116	1,842,183,187	14,550,337	1,648,845	0	16,199,182	0	1,904,423,739	0	(12,854,039)	(12,854,039)	26,638,041	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					1,890,357,876	XXX	1,908,417,116	1,842,183,187	14,550,337	1,648,845	0	16,199,182	0	1,904,423,739	0	(12,854,039)	(12,854,039)	26,638,041	XXX	XXX

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(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	USD LIBOR 3M (0.468079)			(1,280,868)			752,571						5,555,202	100 / 0.9925
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	(1,280,868)	0	XX	752,571	0	0	0	0	5,555,202	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	(1,280,868)	0	XX	752,571	0	0	0	0	5,555,202	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	USD LIBOR 3M (0.28438)			(1,046,489)	(8,353,490)		(8,353,490)	1,138,320					1,279,314	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	USD LIBOR 3M (0.28594)			(1,011,536)	(7,297,204)		(7,297,204)	1,099,063					1,828,990	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	USD LIBOR 3M (0.2925)			(1,199,290)	(8,748,891)		(8,748,891)	1,336,883					1,559,821	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27..	12/08/2009	12/10/2019		270,000,000	USD LIBOR 3M (0.2925)			(1,713,704)	(12,531,812)		(12,531,812)	1,909,037					2,216,588	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/27/2010	01/29/2020		200,000,000	USD LIBOR 3M (0.28813)			(1,371,536)	(10,701,717)		(10,701,717)	1,510,740					1,683,115	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69.	11/13/2007	07/15/2017		8,650,000	USD LIBOR 3M (0.28906)			(86,142)	(95,932)		(95,932)	88,089					23,307	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(6,428,697)	(47,729,046)	XX	(47,729,046)	7,082,130	0	0	0	8,591,135	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										0	0	(6,428,697)	(47,729,046)	XX	(47,729,046)	7,082,130	0	0	0	8,591,135	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	0	(7,709,565)	(47,729,046)	XX	(46,976,475)	7,082,130	0	0	0	14,146,337	XXX	XXX
1209999. Total-Swaps.....										0	0	(7,709,565)	(47,729,046)	XX	(46,976,475)	7,082,130	0	0	0	14,146,337	XXX	XXX
Forwards - Hedging Other																						
Pay Fixed USD Receive Floating EURO Spot Forward	Private Equity Portfolio.....	BA-1.....	Currency	Goldman Sachs Group W22LROWP2IHZNBB6K528...	02/03/2016	02/05/2018		56,435,000	USD (0 EUR)			2,270,068	2,270,068		2,270,068	(368,923)					260,467	001.....
12229999. Total-Forwards-Hedging Other.....										0	0	0	2,270,068	XX	2,270,068	(368,923)	0	0	0	260,467	XXX	XXX
1269999. Total-Forwards.....										0	0	0	2,270,068	XX	2,270,068	(368,923)	0	0	0	260,467	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	(1,280,868)	0	XX	752,571	0	0	0	5,555,202	XXX	XXX	
1409999. Total-Hedging Other.....										0	0	(6,428,697)	(45,458,977)	XX	(45,458,977)	6,713,207	0	0	0	8,851,602	XXX	XXX
1449999. TOTAL.....										0	0	(7,709,565)	(45,458,977)	XX	(44,706,407)	6,713,207	0	0	0	14,406,804	XXX	XXX

QE06

(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

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)
				ASSET REPLICATION																		
				HEDGES THE CURRENCY RISK OF AN ASSET																		
				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																					
0000WN M7	.....250	..39,966,809	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	06/15/2017	CBT.....	549300EX04Q2QBFQTQ27	03/15/2017	.....159.8672	.....160.6300	.....78,125				.....190,691	.....190,691	.....504,214	.....4	.....1,000
0000ESM 7	.....1,742	..205,660,799	S&P 500 MINI Futures Contract	Equity Exposure.....	D 1-1.....	Equity / Index	06/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF3 9	03/15/2017	..2,361.2032	..2,359.2000	.....(470,340)				.....(174,479)	.....(174,479)	.....9,208,416	.....5	.....50
0000MF M7	.....2,307	..199,517,688	MSCI EAFE MINI INDEX Futures Contract	Equity Exposure.....	D 1-1.....	Equity / Index	06/15/2017	ICE.....	5493004R83R1LVX2IL36...	03/15/2017	..1,729.6722	..1,782.0000	.....(484,470)				.....6,036,012	.....6,036,012	.....10,243,861	.....5	.....50
12829999. Total-Long Futures-Hedging Other.....													.....(876,685)	.....0	.....0	.....0	.....6,052,224	.....6,052,224	.....19,956,491	XXX	XXX
1329999. Total-Long Futures.....													.....(876,685)	.....0	.....0	.....0	.....6,052,224	.....6,052,224	.....19,956,491	XXX	XXX
Short Futures																					
Hedging Other																					
0000BPM 7	.....70	.....5,327,195	British Pound Currency Futures Contract	Private Equity Portfolio Duration	BA - 1.....	Currency	06/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF3 9	03/15/2017	.....121.7645	.....125.5600	.....(23,625)				.....(166,055)	.....(166,055)	.....342,805	.....3	.....625
0000EC M7	.....530	.....70,233,832	Euro Currency Futures Contract	Private Equity Portfolio Duration	BA - 1.....	Currency	06/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF3 9	03/15/2017	.....1.0601	.....1.0700	.....43,063				.....(653,668)	.....(653,668)	.....1,540,903	.....3	.....125,000
0000FVM 7	.....200	.....23,514,273	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	06/15/2017	CBT.....	549300EX04Q2QBFQTQ27	03/15/2017	.....117.5714	.....117.7300	.....(32,813)				.....(31,727)	.....(31,727)	.....403,371	.....4	.....1,000
0000TYM 7	.....7,500	..931,659,769	US 10 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	06/15/2017	CBT.....	549300EX04Q2QBFQTQ27	03/15/2017	.....124.2213	.....124.5600	.....(1,640,625)				.....(2,540,231)	.....(2,540,231)	.....15,126,414	.....4	.....1,000
0000UXY M7	.....1,170	..155,697,507	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	06/15/2017	CBT.....	549300EX04Q2QBFQTQ27	03/15/2017	.....133.0748	.....133.8900	.....(347,322)				.....(953,793)	.....(953,793)	.....2,359,721	.....4	.....1,000
0000US M7	.....1,900	..285,225,192	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	06/15/2017	CBT.....	549300EX04Q2QBFQTQ27	03/15/2017	.....150.1185	.....150.8400	.....(593,750)				.....(1,370,808)	.....(1,370,808)	.....3,832,025	.....4	.....1,000
13429999. Total-Short Futures-Hedging Other.....													.....(2,595,072)	.....0	.....0	.....0	.....(5,716,282)	.....(5,716,282)	.....23,605,239	XXX	XXX
1389999. Total-Short Futures.....													.....(2,595,072)	.....0	.....0	.....0	.....(5,716,282)	.....(5,716,282)	.....23,605,239	XXX	XXX
1409999. Total-Hedging Other.....													.....(3,471,757)	.....0	.....0	.....0	.....335,942	.....335,942	.....43,561,731	XXX	XXX
1449999. TOTAL.....													.....(3,471,757)	.....0	.....0	.....0	.....335,942	.....335,942	.....43,561,731	XXX	XXX

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	.....6,306,238	.....(3,026,475)	.....3,279,763
Total Net Cash Deposits.....	.....6,306,238	.....(3,026,475)	.....3,279,763

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

QE07.1

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	3,279,763		3,279,763	121,188	(3,592,944)	121,188	43,561,731	43,561,731
NAIC 1 Designation											
Bank of America Corp..... B4TYDEB6GKMZO031MB27	Y.....	Y.....			(12,531,812)	0		(12,531,812)	0	2,216,588	0
Goldman Sachs Group..... W22LROWP2IHZNBB6K528	Y.....	Y.....	1,697,000	2,270,068		573,068	2,270,068		573,068	260,467	260,467
Morgan Stanley Capital Services..... I7331LVCZKQKX5T7XV54...	Y.....	Y.....			(17,102,381)	0		(17,102,381)	0	2,839,135	0
UBS AG..... BFM8T61CT2L1QCEMIK50.	Y.....	Y.....			(10,701,717)	0		(10,701,717)	0	1,683,115	0
0299999. Total NAIC 1 Designation.....			1,697,000	2,270,068	(40,335,910)	573,068	2,270,068	(40,335,910)	573,068	6,999,304	260,467
NAIC 2 Designation											
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86..	Y.....	Y.....			(7,297,204)	0	752,571	(7,297,204)	0	7,384,193	86,989
Merrill Lynch Capital Services..... GDWTXX036O1TB7DW3U69	Y.....	Y.....			(95,932)	0		(95,932)	0	23,307	0
0399999. Total NAIC 2 Designation.....			0	0	(7,393,136)	0	752,571	(7,393,136)	0	7,407,500	86,989
0999999. Gross Totals.....			1,697,000	5,549,832	(47,729,046)	3,852,832	3,143,827	(51,321,990)	694,256	57,968,535	43,909,186
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				5,549,832	(47,729,046)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	CASH.....	CASH.....	1,595,143		1,595,143		I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	CASH.....	CASH.....	949,418		949,418		I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	CASH.....	CASH.....	735,203		735,203		I.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	Securities.....	U S Treasury 01/15/2028 TIPS.....	10,069,329	7,682,322	8,706,219	01/15/2028.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Securities.....	U S Treasury 01/15/2028 TIPS.....	4,950,425	3,776,891	4,280,274	01/15/2028.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	U S Treasury 01/15/2028 TIPS.....	4,640,961	3,540,787	4,012,702	01/15/2028.	I.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	Securities.....	U S Treasury 02/15/2043 TIPS.....	10,561,272	10,755,250	9,979,024	02/15/2043.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Securities.....	U S Treasury 02/15/2043 TIPS.....	5,192,281	5,287,647	4,906,028	02/15/2043.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	U S Treasury 02/15/2043 TIPS.....	4,867,697	4,957,102	4,599,338	02/15/2043.	I.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	CASH.....	CASH.....	15,308,000		15,308,000		V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86...	CASH.....	CASH.....	12,479,000		12,479,000		V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	CASH.....	CASH.....	19,476,000		19,476,000		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	CASH.....	CASH.....	11,667,000		11,667,000		V.....
0199999. Totals.....				102,491,731	36,000,000	98,693,350	XXX	XXX
Collateral Pledged to Reporting Entity								
Goldman Sachs Group - OTC.....	W22LROWP2IHZNBB6K528..	CASH.....	CASH.....	1,697,000		XXX		V.....
0299999. Totals.....				1,697,000	0	XXX	XXX	XXX

QE09

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C.....		1FM.....	518,994	518,994	07/25/2036.....
362351 AA 6	GSA Home Equity Tr RMBS Ser 2006-20 Cl.....		1FM.....	1,856,832	1,856,832	12/25/2046.....
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....		1FM.....	532,135	532,135	11/25/2036.....
81376G AC 4	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	721,865	721,865	09/25/2036.....
81378E AA 1	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	898,044	898,044	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			4,527,870	4,527,870	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			4,527,870	4,527,870	XXX
6299999	Total - Residential Mortgage-Backed Securities.....			4,527,870	4,527,870	XXX
6699999	Subtotal - Bonds.....			4,527,870	4,527,870	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....			15,389,638	15,389,638	04/03/2017.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			15,389,638	15,389,638	XXX
9999999	Totals.....			19,917,508	19,917,508	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(18,985,310) Book/Adjusted Carrying Value \$.....(18,985,350)
- Average balance for the year: Fair Value \$.....54,502,017 Book/Adjusted Carrying Value \$.....54,502,017
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....4,527,870 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America.....	CONCORD, CA.....				1,049,698	1,299,809	966,930	XXX
Bank of New York Mellon	NEW YORK, NY.....				10,803,313	12,435,512	18,105,526	XXX
BNP Paribas USA.....	LOS ANGELES, CA.....				44,767,964	29,370,119	26,464,917	XXX
Chase - IL.....	SPRINGFIELD, IL.....				5,071,072	5,144,396	5,876,803	XXX
Chase - OH.....	COLUMBUS, OH.....				(367,658,196)	(354,403,878)	(385,840,504)	XXX
Chase - TX.....	SAN ANTONIO, TX.....				(2,110,185)	(3,958,823)	(3,031,608)	XXX
Corestates Bank	PHILADELPHIA, PA.....				(4,558)	(17,218)	(15,649)	XXX
First Star Bank	CINCINNATI, OH.....				959,245	320,708	1,729,334	XXX
First Union	CHARLOTTE, NC.....				15,726	2,284	18,587	XXX
Huntington National Bank	COLUMBUS, OH.....				(49,110,164)	(61,544,134)	(31,132,991)	XXX
Key Bank.....	CANTON, OH.....				380,379	957,378	8,476,111	XXX
National Bank of Detroit	DETROIT, MI.....				(36,604,639)	(34,877,618)	(31,593,842)	XXX
Nations Bank.....	RALEIGH, NC.....				460,129	1,071,678	265,181	XXX
NW Bank.....	COLUMBUS, OH.....				1,775	1,775	1,775	XXX
PNC.....	COLUMBUS, OH.....				56,476,847	55,410,051	51,936,508	XXX
Uninvest.....	PITTSBURG, PA.....				574,403	574,403	574,813	XXX
Toronto - Dominion Bank.....	TORONTO, CA.....				98,867	168,688	101,209	XXX
Wells Fargo Bank.....	SOUDEBERTON, PA.....				19,057,414	22,471,724	(22,673,192)	XXX
Wachovia Bank.....	PHILADELPHIA, PA.....				(101)			XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			7,000	7,000	7,046	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(315,764,014)	(325,566,147)	(359,763,046)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(315,764,014)	(325,566,147)	(359,763,046)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(315,764,014)	(325,566,147)	(359,763,046)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

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

Physicians - Including Surgeons and Osteopaths

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

NONE

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

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

Hospitals

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

NONE

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

NONE

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL					(2)			16
2. Alaska.....AK								
3. Arizona.....AZ								
4. Arkansas.....AR								
5. California.....CA								
6. Colorado.....CO					552			228
7. Connecticut.....CT					(1)			34
8. Delaware.....DE					(5)			30
9. District of Columbia.....DC								
10. Florida.....FL					(8)			53
11. Georgia.....GA					(5)			9
12. Hawaii.....HI								
13. Idaho.....ID								
14. Illinois.....IL					(9)			26
15. Indiana.....IN					(7)			20
16. Iowa.....IA					1,732			880
17. Kansas.....KS					793			207
18. Kentucky.....KY								
19. Louisiana.....LA								
20. Maine.....ME								
21. Maryland.....MD					(36)			251
22. Massachusetts.....MA					.1			13
23. Michigan.....MI								14
24. Minnesota.....MN								
25. Mississippi.....MS								2
26. Missouri.....MO								
27. Montana.....MT								
28. Nebraska.....NE					213			44
29. Nevada.....NV					.1			1
30. New Hampshire.....NH					(2)			4
31. New Jersey.....NJ								
32. New Mexico.....NM								
33. New York.....NY					(1)			60
34. North Carolina.....NC					(31)			402
35. North Dakota.....ND								
36. Ohio.....OH					(385)			2,352
37. Oklahoma.....OK								
38. Oregon.....OR								
39. Pennsylvania.....PA					(186)			1,296
40. Rhode Island.....RI					(3)			4
41. South Carolina.....SC					(4)			212
42. South Dakota.....SD								
43. Tennessee.....TN								1
44. Texas.....TX								
45. Utah.....UT								
46. Vermont.....VT					(2)			15
47. Virginia.....VA					(31)			271
48. Washington.....WA					185			197
49. West Virginia.....WV					(54)			357
50. Wisconsin.....WI					988			93
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	3,693	0	0	7,092

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2017

NAIC Group Code.....0140

NAIC Company Code.....23787

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....2,401	.....5,001	.....

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 [] No [X]
- 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 [] No [X]
- 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: _____
- 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: _____