



QUARTERLY STATEMENT

As of June 30, 2017
of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code..... 0140, 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) 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	STEPHEN SCOTT RASMUSSEN	CEO
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

CRAIG RICHARD ADAMS #	JAMES BERNARD BACHMANN	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL
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 2 day of August 2017

a. Is this an original filing? Yes [X] No []

b. If no: 1. State the amendment number _____

2. Date filed _____

Number of pages attached _____



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

NATIONWIDE MUTUAL INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,815,416,424		11,815,416,424	13,448,897,591
2. Stocks:				
2.1 Preferred stocks.....	178,000		178,000	178,000
2.2 Common stocks.....	8,521,505,969	14,398,588	8,507,107,381	8,176,953,759
3. Mortgage loans on real estate:				
3.1 First liens.....	1,039,151,502		1,039,151,502	1,052,300,436
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	546,435,338		546,435,338	553,448,063
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	29,926,158		29,926,158	30,170,616
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	1,253,733
5. Cash (\$.....(467,066,499)), cash equivalents (\$.....0) and short-term investments (\$.....804,326,468).....	337,259,969		337,259,969	468,089,127
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	2,638,992
8. Other invested assets.....	3,124,770,600	71,444,447	3,053,326,153	3,410,785,568
9. Receivables for securities.....			0	250,761
10. Securities lending reinvested collateral assets.....	21,478,556		21,478,556	38,902,858
11. Aggregate write-ins for invested assets.....	1,458,647,791	0	1,458,647,791	1,390,685,232
12. Subtotals, cash and invested assets (Lines 1 to 11).....	26,894,770,307	85,843,035	26,808,927,272	28,574,554,736
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	114,709,550		114,709,550	132,028,892
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,496,255,784	34,982,869	2,461,272,915	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).....	3,375,753,979	4,408,826	3,371,345,153	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.....	382,689,841		382,689,841	237,515,642
16.2 Funds held by or deposited with reinsured companies.....	2,670,972		2,670,972	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.....	49,072,213		49,072,213	77,190,135
18.2 Net deferred tax asset.....	2,795,304,262	1,217,796,613	1,577,507,649	1,641,529,819
19. Guaranty funds receivable or on deposit.....	3,340,088		3,340,088	(383,952)
20. Electronic data processing equipment and software.....	561,001,276	450,102,217	110,899,059	104,967,737
21. Furniture and equipment, including health care delivery assets (\$.....0).....	104,582,516	104,582,516	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	389,681,438	3,790,540	385,890,898	385,752,328
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	611,949,426	280,408,670	331,540,756	375,953,456
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	37,781,781,652	2,181,915,286	35,599,866,366	37,185,212,855
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	37,781,781,652	2,181,915,286	35,599,866,366	37,185,212,855

DETAILS OF WRITE-INS

1101. Corporate owned investment value of life insurance.....	1,358,681,084		1,358,681,084	1,316,072,290
1102. Derivative collateral and receivables.....	82,269,434		82,269,434	73,493,534
1103. Other investment receivables.....	17,697,273		17,697,273	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).....	1,458,647,791	0	1,458,647,791	1,390,685,232
2501. Agent benefit investment value of life insurance and annuity contracts.....	159,240,640		159,240,640	156,568,481
2502. Deposit and prepaid assets.....	86,460,716	86,460,716	0	
2503. Equities and deposits in pools and associations.....	100,366,611		100,366,611	114,532,473
2598. Summary of remaining write-ins for Line 25 from overflow page.....	265,881,459	193,947,954	71,933,505	104,852,502
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	611,949,426	280,408,670	331,540,756	375,953,456

NATIONWIDE MUTUAL INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year \$.....2,511,322,008).....	9,067,614,996	10,045,998,365
2.	Reinsurance payable on paid losses and loss adjustment expenses.....	1,026,576,033	902,966,371
3.	Loss adjustment expenses.....	1,634,060,896	1,871,120,424
4.	Commissions payable, contingent commissions and other similar charges.....	236,419,856	323,025,727
5.	Other expenses (excluding taxes, licenses and fees).....	69,890,803	103,833,904
6.	Taxes, licenses and fees (excluding federal and foreign income taxes).....	52,654,464	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 \$....2,694,208,392 and including warranty reserves of \$....9,046,480 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	5,739,171,149	6,541,078,753
10.	Advance premium.....	112,949,919	115,113,785
11.	Dividends declared and unpaid:		
11.1	Stockholders.....		
11.2	Policyholders.....	10,384,902	11,993,511
12.	Ceded reinsurance premiums payable (net of ceding commissions).....	1,893,247,586	1,181,580,799
13.	Funds held by company under reinsurance treaties.....	1,075,582	780,552
14.	Amounts withheld or retained by company for account of others.....	1,091,677,418	1,200,664,145
15.	Remittances and items not allocated.....	162,973,707	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.....	23,852	24,264
18.	Drafts outstanding.....		
19.	Payable to parent, subsidiaries and affiliates.....	180,255,066	278,687,822
20.	Derivatives.....	47,352,108	54,811,176
21.	Payable for securities.....	37,494,247	13,476,131
22.	Payable for securities lending.....	25,542,547	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.....	1,438,977,085	1,477,674,717
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	22,843,856,865	24,494,875,046
27.	Protected cell liabilities.....		
28.	Total liabilities (Lines 26 and 27).....	22,843,856,865	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.....	2,191,873,342	2,191,610,525
34.	Gross paid in and contributed surplus.....		
35.	Unassigned funds (surplus).....	10,564,136,159	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).....	12,756,009,501	12,690,337,809
38.	Totals (Page 2, Line 28, Col. 3).....	35,599,866,366	37,185,212,855

DETAILS OF WRITE-INS		
2501.	Accrued derivative liability.....	7,498,243
2502.	Agent's security fund reserves.....	1,062,057,116
2503.	Contingent suit liabilities.....	6,008,764
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	363,412,962
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,438,977,085
2901.	.....	
2902.	.....	
2903.	.....	
2998.	Summary of remaining write-ins for Line 29 from overflow page.....	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0
3201.	.....	
3202.	.....	
3203.	.....	
3298.	Summary of remaining write-ins for Line 32 from overflow page.....	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0

NATIONWIDE MUTUAL INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,281,669,117).....	1,298,515,783	1,389,558,561	2,745,499,748
1.2 Assumed..... (written \$.....9,018,186,364).....	8,885,439,744	8,775,656,583	17,691,445,079
1.3 Ceded..... (written \$.....4,205,795,045).....	3,290,515,123	2,235,875,510	4,506,117,450
1.4 Net..... (written \$.....6,094,060,436).....	6,893,440,404	7,929,339,634	15,930,827,377
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....4,634,972,458):			
2.1 Direct.....	685,404,767	721,155,573	1,515,554,724
2.2 Assumed.....	6,159,774,624	5,685,025,628	11,693,846,021
2.3 Ceded.....	2,136,984,280	1,360,024,775	2,810,767,324
2.4 Net.....	4,708,195,111	5,046,156,426	10,398,633,421
3. Loss adjustment expenses incurred.....	682,877,588	772,621,460	1,500,482,423
4. Other underwriting expenses incurred.....	2,060,874,084	2,625,749,586	5,145,857,803
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	7,451,946,783	8,444,527,472	17,044,973,647
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(558,506,379)	(515,187,838)	(1,114,146,270)
INVESTMENT INCOME			
9. Net investment income earned.....	245,940,423	278,358,550	562,009,008
10. Net realized capital gains (losses) less capital gains tax of \$.....33,844,136.....	29,008,792	(111,918,080)	(5,173,993)
11. Net investment gain (loss) (Lines 9 + 10).....	274,949,215	166,440,470	556,835,015
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,313,666 amount charged off \$.....26,899,925).....	(25,586,259)	(33,378,734)	(67,318,011)
13. Finance and service charges not included in premiums.....	47,333,339	61,817,215	120,793,828
14. Aggregate write-ins for miscellaneous income.....	89,385,515	25,523,232	81,944,891
15. Total other income (Lines 12 through 14).....	111,132,595	53,961,713	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).....	(172,424,569)	(294,785,655)	(421,890,547)
17. Dividends to policyholders.....	4,270,260	5,462,155	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).....	(176,694,829)	(300,247,810)	(432,809,447)
19. Federal and foreign income taxes incurred.....	(86,678,425)	(27,317,137)	(118,227,970)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(90,016,404)	(272,930,673)	(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).....	(90,016,404)	(272,930,673)	(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 \$.....27,984,082.....	237,654,687	300,495,237	427,243,144
25. Change in net unrealized foreign exchange capital gain (loss).....	14,225,598	6,135,675	4,032,129
26. Change in net deferred income tax.....	66,911,264	125,833,154	256,290,214
27. Change in nonadmitted assets.....	(164,521,043)	(130,156,361)	(228,673,483)
28. Change in provision for reinsurance.....			308,120
29. Change in surplus notes.....	262,817	262,817	525,633
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	1,154,773	8,033,910	229,318,483
38. Change in surplus as regards policyholders (Lines 22 through 37).....	65,671,692	37,673,759	374,462,763
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,756,009,501	12,353,548,805	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.....	2,485,223	(265,807)	(106,854)
1402. Other miscellaneous income.....	86,900,292	25,789,039	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).....	89,385,515	25,523,232	81,944,891
3701. Change in surplus - pension and postretirement benefits net of tax.....	(7,220,850)	4,109,645	231,566,227
3702. Change in surplus - agent security compensation plan.....			(27,273,243)
3703. Change in surplus - miscellaneous.....	8,375,623	3,924,265	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).....	1,154,773	8,033,910	229,318,483

NATIONWIDE MUTUAL INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	7,052,369,472	7,939,600,477	15,980,116,486
2. Net investment income.....	320,423,666	349,392,684	643,273,473
3. Miscellaneous income.....	98,684,246	19,267,125	95,311,169
4. Total (Lines 1 through 3).....	7,471,477,384	8,308,260,286	16,718,701,128
5. Benefit and loss related payments.....	4,317,178,546	4,578,041,976	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.....	2,890,321,552	3,459,076,647	6,670,152,464
8. Dividends paid to policyholders.....	4,289,367	5,319,344	11,517,772
9. Federal and foreign income taxes paid (recovered) net of \$....(13,306,479) tax on capital gains (losses).....	(80,952,206)	(72,437,519)	(78,709,137)
10. Total (Lines 5 through 9).....	7,130,837,259	7,970,000,448	16,104,819,365
11. Net cash from operations (Line 4 minus Line 10).....	340,640,125	338,259,838	613,881,763
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,222,708,087	861,139,144	2,722,727,693
12.2 Stocks.....	646,572	228,698,178	831,324,419
12.3 Mortgage loans.....	45,240,279	27,239,777	105,589,174
12.4 Real estate.....	1,088,344	54,837,854	55,211,940
12.5 Other invested assets.....	159,013,620	268,908,798	597,122,722
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	9,024	220,716	188,520
12.7 Miscellaneous proceeds.....	71,111,471	154,328,740	255,150,700
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,499,817,397	1,595,373,207	4,567,315,168
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	823,067,483	725,791,297	3,182,742,068
13.2 Stocks.....	132,852,483	27,490,578	27,561,012
13.3 Mortgage loans.....	223,072,446	194,103,776	354,666,274
13.4 Real estate.....	15,466,507	16,861,030	33,670,116
13.5 Other invested assets.....	316,849,338	396,815,710	737,146,977
13.6 Miscellaneous applications.....	25,353,765	35,104,073	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,536,662,022	1,396,166,464	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).....	(36,844,625)	199,206,743	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).....	(434,624,658)	(370,833,486)	(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).....	(434,624,658)	(370,833,486)	(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).....	(130,829,158)	166,633,095	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).....	337,259,969	405,493,062	468,089,127

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

20.0001	Exchange of bond investment to bond investment.....	340,852,837	188,566,105	382,986,646
20.0002	Exchange of bond investment to equity investment.....	124,353		1,922,171
20.0003	Capitalized interest on bonds.....	2,223	161,702	580,610
20.0004	Capitalized interest on mortgage loans.....	4,718,424	4,495,838	9,078,358
20.0005	Exchange of equity investment to equity investment.....	124,353		
20.0006	Intercompany transfer of securities out.....	106,127,566	93,085,387	375,444,618
20.0007	Asset and liabilities transferred settled through investment transfer.....	1,912,252,168		
20.0008	Tax Credit Commitments Liabilities.....	21,855,090	17,600,089	4,500,248
20.0009	Deferred gains.....		1,658,351	40,005,709
20.0010	COLI/BOLI.....	42,608,794	28,713,550	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 \$(151.9) million and \$(106.1) million as of June 30, 2017 and December 31, 2016, respectively, and also reduced the admitted deferred tax assets (DTA) by \$(22.8) million and \$(15.9) million as of June 30, 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 June 30, 2017 and December 31, 2016, and also allowed the Company to admit additional DTA of \$9.2 million as of June 30, 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
<u>Net Income</u>					
Nationwide Mutual Insurance Company state basis (Page 4, Line 20,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ (90,016,404)	\$ (314,581,477)
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(90,016,404)</u>	\$ <u>(314,581,477)</u>
<u>Surplus</u>					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 12,756,009,501	\$ 12,690,337,809
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	3	35	(151,877,487)	(106,078,936)
Subsidiary valuation -- Eagle impact on DTA admittance	52	2	18.2	(22,781,623)	(15,911,840)
(7) State Permitted Practice that is an increase/(decrease) from 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>12,860,134,574</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 \$202.7 million. The transaction was accounted for as a statutory purchase. The transaction resulted in goodwill of \$162.0 million. NLIC recognized goodwill amortization of \$5.4 million for the period ended June 30, 2017 related to the purchase of Jefferson National. 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.

A. 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. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
362351AA6	\$ 2,426,428	\$ 2,250,629	\$ 175,799	\$ 2,250,629	\$ 1,831,309	Q2 '17
Total			\$ 175,799			

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

\$ (5,048,684)

2. 12 Months or Longer

\$ (3,109,768)

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

1. Less than 12 Months

\$ 559,324,217

2. 12 Months or Longer

\$ 73,453,343

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 \$21,059,233 as of June 30, 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.

NOTES TO THE FINANCIAL STATEMENTS

- L. 5* Securities
- Not applicable.
- M. Short Sales
- Not applicable.

N. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	19	-
(2) Aggregate Amount of Investment Income	\$ 8,474,534	\$ -

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

NOTES TO THE FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

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

3. Not applicable.
4. Not applicable.

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

A. Defined Benefit Plans

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	\$ 63,204,500	\$ 154,018,600	\$ 356,000	\$ 651,070
b. Interest cost	107,657,500	217,147,583	5,412,000	11,241,515
c. Expected return on plan assets	(150,285,500)	(289,961,922)	(5,009,000)	(10,537,619)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	11,270,500	37,517,413	45,500	-
f. Prior service cost or credit	(25,759,000)	(28,554,244)	3,379,500	5,831,628
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 6,088,000	\$ 90,167,430	\$ 4,184,000	\$ 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

The Company categorizes its financial instruments 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 assets and liabilities held at fair value in the statutory statements of assets and liabilities, surplus and other funds as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, London Interbank Offered Rate, 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 estimates of 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 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.

Independent pricing services are most often utilized to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities are available. For these bonds and stocks, the Company obtains the pricing services' methodologies, pricing from additional sources, 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 deemed appropriate or when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified with the lowest priority 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. At least annually, the Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value. Price movements of broker quotes are subject to validation and 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.

The Company carries short-term investments at amortized cost, which approximates fair value.

The 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.

The following table summarizes assets and liabilities held at fair value as of June 30, 2017:

	Level 1		Level 2		Level 3		Total
Assets at Fair Value							
All other governments	\$	457,938	\$	14,513,110	\$	-	\$ 14,971,048
States, territories and possessions		2,144,968		-		-	2,144,968
Political subdivisions		-		5,491,814		-	5,491,814
Industrial and miscellaneous		-		290,760,767		739,045	291,499,812
Total Bonds	\$	2,602,906	\$	310,765,691	\$	739,045	\$ 314,107,642
Securities lending collateral assets		-		2,473,045		-	2,473,045
Preferred stocks		-		178,000		-	178,000
Common stocks		3,556,490		25,145,063		14,572,658	43,274,211
Total Assets at Fair Value	\$	6,159,396	\$	338,561,799	\$	15,311,703	\$ 360,032,898
Liabilities at Fair Value							
Derivative liabilities	\$	-	\$	47,352,108	\$	-	\$ 47,352,108
Total Liabilities at Fair Value	\$	-	\$	47,352,108	\$	-	\$ 47,352,108

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2017:

	Beginning Balance at 3/31/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2017
Assets at Fair Value										
Industrial and miscellaneous	\$704,807	\$1,056,360	\$-	\$(51,514)	\$(972,831)	\$2,223	\$-	\$-	\$-	\$739,045
Total Bonds	\$704,807	\$1,056,360	\$-	\$(51,514)	\$(972,831)	\$2,223	\$-	\$-	\$-	\$739,045
Common stocks	\$1,425,000	\$-	\$-	\$-	\$295,555	\$12,852,103	\$-	\$-	\$-	\$14,572,658
Loans held for sale	\$6,770,458	\$-	\$-	\$-	\$-	\$-	\$-	\$(6,770,458)	\$-	\$-
Total Assets at Fair Value	\$8,900,265	\$1,056,360	\$-	\$(51,514)	\$(677,276)	\$12,854,326	\$-	\$(6,770,458)	\$-	\$15,311,703

Transfers into and/or out of Level 3 during the period ended June 30, 2017 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets not held at fair value as of June 30, 2017:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$12,030,001,759	\$11,501,308,782	\$1,282,609,868	\$10,390,618,125	\$356,773,766	\$-
Stocks	8,463,758,171	8,463,758,171	-	-	8,463,758,171	-
Mortgage loans, net of allowance	1,062,151,734	1,039,151,502	-	-	1,062,151,734	-
Short-term investments	804,326,468	804,326,468	30,994	804,295,474	-	-
Securities lending collateral assets	18,586,191	19,005,511	16,754,882	1,831,309	-	-
Total Assets	\$22,378,824,323	\$21,827,550,434	\$1,299,395,744	\$11,196,744,908	\$9,882,683,671	\$-

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

Effective June 1, 2017, the Company and certain of its affiliates renewed and expanded the Property Catastrophe Program as follows: South East Regional Tower (covering the states of NC, SC, VA, MD, DC, DE, WV and GA) - 70% of \$550.0 million excess of \$500.0 million per event. National Tower with varying placements totaling \$1.55 billion for losses per event between \$1.05 billion and \$3.65 billion. This includes the catastrophe bond, Caelus 2016-1, issued in 2016 providing national coverage at 75% of \$400.0 million excess of \$1.95 billion. Aggregate Tower providing annual aggregate coverage with a franchise deductible of \$50.0 million for each catastrophic event. For the 2017 risk period, the Caelus Re 2017-1 catastrophe bond also provides national coverage. See Note 21G.

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 August 8, 2017 for the statutory statement issued on August 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 August 8, 2017 for the statutory statement issued on August 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.

NOTES TO THE FINANCIAL STATEMENTS

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 \$2.55 billion for the six months ended June 30, 2017. As of June 30, 2017, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$7.88 billion. There has been unfavorable prior-year development of \$120.9 million during the six months ended June 30, 2017, primarily driven by higher than expected claim emergence levels in commercial lines, partially offset by standard auto.

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 though 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.

As of June 30, 2017 and December 31, 2016, the companies in the Nationwide Pool assuming a proportionate share of the pool are:

	NAIC #	June 30, 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 June 30, 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 June 30, 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 31 – High Deductibles

Not applicable.

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

No significant changes from prior year end.

Note 33 - Asbestos/Environmental Reserves

No significant changes from prior year end.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

- 4.1

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

Yes [☐] No [☒]
- 4.2

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

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

5.

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

Yes [☒] No [☐] N/A [☐]

1. Business Processing Services Addendum to Software License and Services Agreement. Effective March 24, 2017 (executed 4/4/2017), pursuant to an addendum to Nationwide's Software License and Services Agreement between InsureSoft and Nationwide Mutual Insurance Company. InsureSoft agrees to perform various earthquake policy servicing functions on behalf of Nationwide's various California underwriting companies in accordance with those insurers' responsibilities as Participating Insurers within the California Earthquake Authority. 2. Centralized Policy Processing Agreement. The Centralized Policy Processing Agreement (CPP Agreement) is a standalone agreement effective April 7, 2017 between the California Earthquake Authority (CEA) and individual Participating Insurers (PI) within the CEA who perform as servicing agents for CEA issued earthquake policies in California. The CPP Agreement governs the PI's enrollment in the CEA's CPP system, which is intended to be a single system of record for CEA policy and policyholder information, while providing a standard yet configurable policy servicing and processing platform.

- 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 [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐] No [☒]
- 8.2

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

- 8.3

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

Yes [☒] No [☐]
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	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 [☒] 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;

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended?

Yes [] No [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:

\$1,086,478,569

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	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
8,158,267,680	8,478,156,759
0	0
20,900,875	11,500,000
1,807,871,124	1,659,854,606
\$9,987,039,679	\$10,149,511,365
\$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:

\$21,059,236

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

\$21,478,556

16.3 Total payable for securities lending reported on the liability page:

\$25,542,547

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	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
Gramercy Funds Management LLC	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 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 [☒]
- 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 [☒]
- 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 [X] 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 [X]

If yes, attach an explanation.

3.1

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

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

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

Yes [X] No []

4.2

If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Non-renewable for stated reasons only	10.250	4.940	126,995	5,700	0	132,695	(5,271)	(100)	0	(5,371)
Total	XXX	XXX	126,995	5,700	0	132,695	(5,271)	(100)	0	(5,371)

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

36.000%

6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

6.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$0

6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

6.4

If yes, please provide the amount of funds administered as of the reporting date.

\$0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

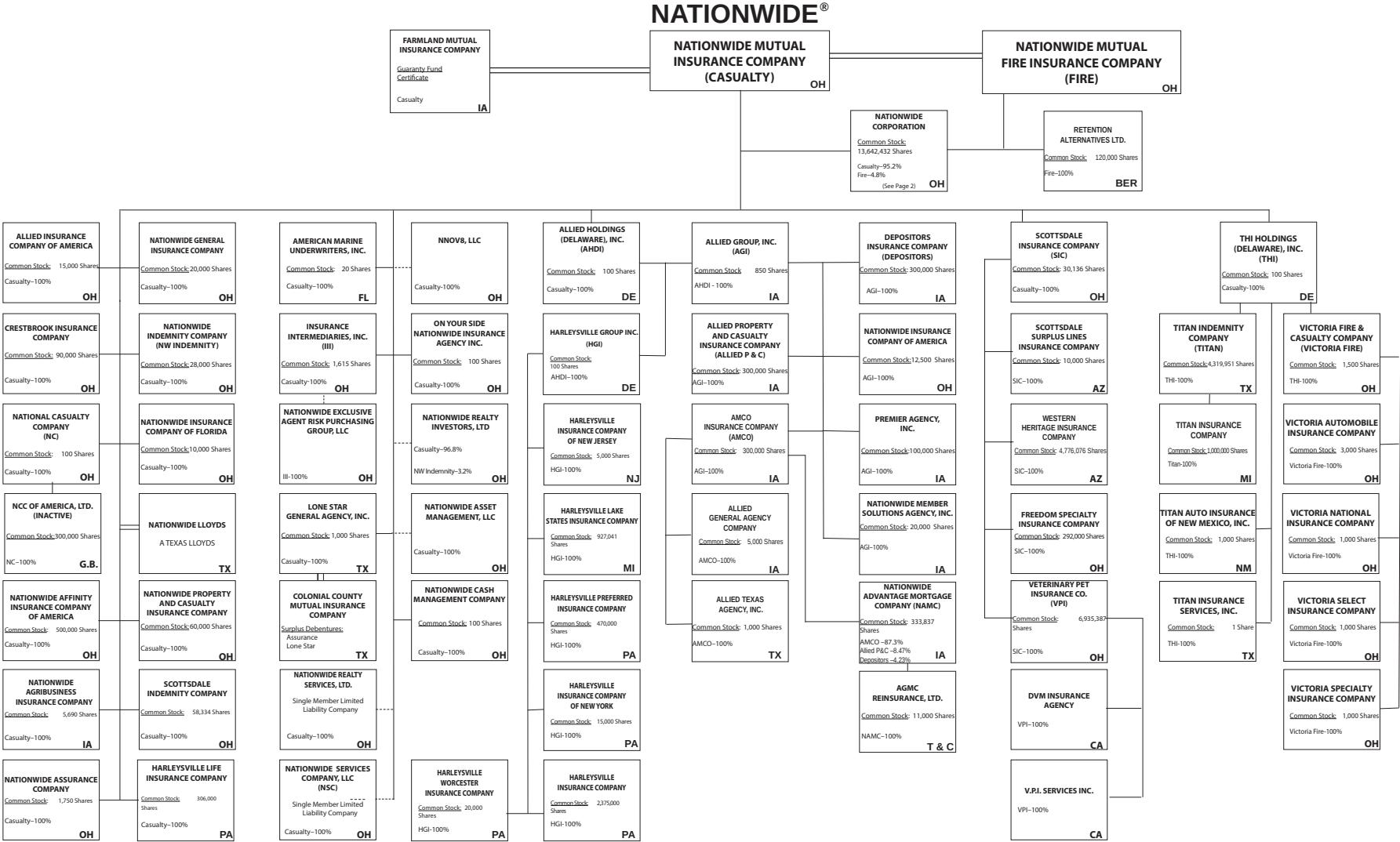
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....AL	...L...	5,950,711	6,202,758	5,430,836	3,295,149	13,055,384	10,862,569
2.	Alaska.....AK	...L...	164,923	157,585	18,012	339,846	41,515	27,415
3.	Arizona.....AZ	...L...	14,374,396	12,918,109	7,077,555	6,588,420	14,186,232	13,398,657
4.	Arkansas.....AR	...L...	13,791,737	16,190,853	8,506,741	10,640,619	9,679,854	11,121,724
5.	California.....CA	...L...	97,547,108	99,039,935	66,259,229	54,299,150	191,419,705	177,514,979
6.	Colorado.....CO	...L...	14,828,366	12,470,675	14,778,721	7,469,300	22,868,593	18,321,006
7.	Connecticut.....CT	...L...	28,862,349	30,937,866	18,245,888	20,722,017	49,141,037	53,495,780
8.	Delaware.....DE	...L...	32,465,387	36,664,616	20,557,772	22,291,917	43,531,223	55,401,460
9.	District of Columbia.....DC	...L...	3,220,768	3,647,947	941,028	1,703,461	3,157,564	3,874,233
10.	Florida.....FL	...L...	3,776,442	12,603,726	5,632,871	6,804,048	42,487,269	45,655,627
11.	Georgia.....GA	...L...	51,859,583	59,394,620	49,080,520	46,637,505	75,515,916	62,272,747
12.	Hawaii.....HI	...L...	233,430	260,850	21,338	24,272	157,122	82,776
13.	Idaho.....ID	...L...	2,894,514	3,199,014	1,371,377	1,475,201	3,023,855	3,331,397
14.	Illinois.....IL	...L...	6,194,601	6,519,562	3,886,356	3,660,379	14,784,883	15,369,102
15.	Indiana.....IN	...L...	21,031,158	21,645,260	10,092,998	11,499,776	31,396,336	23,565,617
16.	Iowa.....IA	...L...	15,451,304	17,405,816	9,201,828	7,636,816	32,531,459	41,592,862
17.	Kansas.....KS	...L...	10,666,359	10,603,982	4,594,592	6,380,924	20,709,441	21,080,937
18.	Kentucky.....KY	...L...	26,494,801	20,650,765	17,268,637	12,651,816	25,492,120	15,584,361
19.	Louisiana.....LA	...L...	1,062,684	1,570,691	864,121	479,836	1,172,970	1,407,988
20.	Maine.....ME	...L...	1,198,727	1,412,326	418,637	293,494	926,960	293,229
21.	Maryland.....MD	...L...	68,091,322	76,402,268	32,221,687	39,480,264	110,481,248	104,710,665
22.	Massachusetts.....MA	...L...	5,489,431	5,953,870	3,300,164	3,808,478	5,283,217	7,165,402
23.	Michigan.....MI	...L...	3,131,525	2,771,854	1,310,891	1,065,109	17,252,283	15,632,039
24.	Minnesota.....MN	...L...	3,904,218	4,786,069	2,135,266	2,237,571	14,109,874	13,372,232
25.	Mississippi.....MS	...L...	15,001,231	16,884,967	9,671,413	10,097,482	13,330,531	13,886,745
26.	Missouri.....MO	...L...	11,446,238	12,456,056	8,591,966	5,306,055	19,374,778	20,192,001
27.	Montana.....MT	...L...	1,879,675	1,646,671	1,176,506	536,832	1,581,076	2,108,004
28.	Nebraska.....NE	...L...	15,280,787	17,120,149	8,101,375	6,976,051	25,595,451	29,178,584
29.	Nevada.....NV	...L...	5,996,388	6,219,347	4,708,268	3,710,167	13,896,612	12,465,745
30.	New Hampshire.....NH	...L...	5,382,364	5,454,921	2,828,208	2,684,969	4,167,257	4,640,588
31.	New Jersey.....NJ	...L...	7,300,859	5,142,220	5,033,306	8,816,550	70,466,164	74,364,631
32.	New Mexico.....NM	...L...	1,995,321	2,064,085	2,699,489	1,207,884	3,917,084	4,564,346
33.	New York.....NY	...L...	51,078,784	55,408,508	27,025,546	30,369,840	102,302,118	100,790,982
34.	North Carolina.....NC	...L...	192,942,865	204,016,821	102,910,351	103,813,142	109,904,126	110,912,265
35.	North Dakota.....ND	...L...	1,931,497	2,271,706	1,169,008	566,778	1,896,812	3,292,442
36.	Ohio.....OH	...L...	128,056,617	130,716,751	67,928,243	62,587,970	94,302,025	107,294,296
37.	Oklahoma.....OK	...L...	1,197,806	1,298,273	663,578	1,024,431	1,223,758	1,309,890
38.	Oregon.....OR	...L...	5,946,624	6,088,053	2,478,607	4,645,843	4,902,968	4,993,114
39.	Pennsylvania.....PA	...L...	142,442,602	153,248,670	89,087,469	101,842,684	499,550,739	561,923,485
40.	Rhode Island.....RI	...L...	20,450,396	21,797,279	13,095,936	14,326,053	22,414,758	22,534,562
41.	South Carolina.....SC	...L...	7,074,096	12,185,130	11,484,857	9,314,276	25,247,675	26,318,724
42.	South Dakota.....SD	...L...	3,521,637	4,079,695	1,398,594	1,165,842	10,079,134	9,563,286
43.	Tennessee.....TN	...L...	24,883,785	26,681,204	16,246,927	11,335,511	26,874,942	27,879,445
44.	Texas.....TX	...L...	13,342,045	20,413,689	12,675,511	26,878,739	30,661,860	54,854,708
45.	Utah.....UT	...L...	3,219,331	3,370,254	1,087,228	2,479,797	5,819,859	5,181,224
46.	Vermont.....VT	...L...	6,808,326	6,640,257	3,748,469	2,878,506	5,623,434	4,654,244
47.	Virginia.....VA	...L...	108,574,506	115,929,610	56,705,425	58,643,580	117,107,513	126,420,886
48.	Washington.....WA	...L...	7,221,204	6,761,151	6,759,349	3,166,118	11,493,319	10,394,817
49.	West Virginia.....WV	...L...	51,851,369	55,899,330	25,292,467	25,337,708	33,769,547	39,478,471
50.	Wisconsin.....WI	...L...	7,155,617	8,364,349	3,839,901	4,417,868	25,927,545	25,840,639
51.	Wyoming.....WY	...L...	7,001,303	7,364,453	3,323,336	2,429,755	5,977,293	7,275,345
52.	American Samoa.....AS	...N...						
53.	Guam.....GU	...N...						
54.	Puerto Rico.....PR	...N...						
55.	US Virgin Islands.....VI	...L...					(2)	(3)
56.	Northern Mariana Islands.....MP	...N...						
57.	Canada.....CAN	...N...						
58.	Aggregate Other Alien.....OT	...XXX.	0	0	0	0	0	0
59.	Totals.....	(a)...52	1,281,669,117	1,372,934,616	772,948,398	778,045,799	2,029,814,436	2,127,448,270

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.

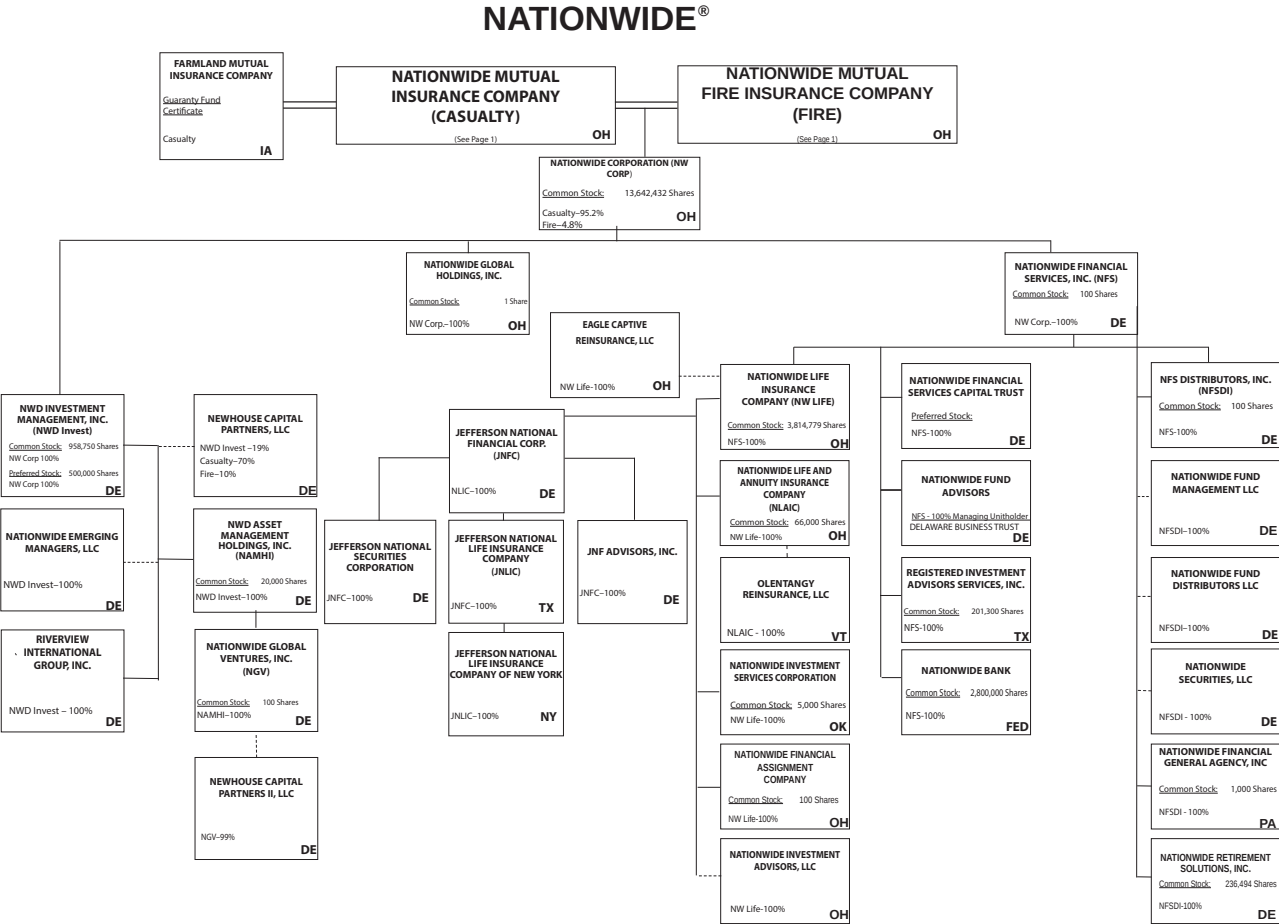
NATIONWIDE MUTUAL INSURANCE COMPANY



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

(Casualty/Fire subsidiaries)

Q11.1



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..	...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.....	.....
.....	0.....	.....	n/a.....	n/a.....	.....	0.....	828 at the Yard Condominimums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
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.....	.....

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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.....	.....	20-4939866..	4869438	.....	0.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	.....	.....	0.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...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.....	.....	82-2001573..	.....	.....	0.....	American Tax Credit Fund 2017-B, 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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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)	*
.....	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.....	.....
0140	Nationwide.....	42587.....	42-1207150..	4287162	.....	0.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	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.....	.....	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.....	.....	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 Corporation.....	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.....	.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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)	*
	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.....
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.....
										ALLIED Property & Casualty Insurance Company					
0140	Nationwide.....		42-1154244..	2889795		0.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....		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.....
							Nationwide Affinity Insurance Company of America								
0140	Nationwide.....	26093..	48-0470690..	4288196		0.....		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.....	
							Nationwide Exclusive Agent Risk Purchasing Group, LLC								
0140	Nationwide.....		05-0630007..	4288048		0.....		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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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.....	.....	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.....	.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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.....		26-3427373..	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.....
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..	75-3191025..	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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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.....	.....	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.....	.....	20-0585594..	4286866	.....	0.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	99.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	4286679	.....	0.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	19.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	4286679	.....	0.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	70.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	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.....	1.....
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 Brooksedg, 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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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.....	.....	47-3909345..	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.....
0140	Nationwide.....	.....	82--2015065..	.....	.....	0.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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.....	.....	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.....
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.....	.....	82-1881115..	.....	.....	0.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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)	*
	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.....	
0140	Nationwide.....		20-1169305..	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.....		20-8027258..	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.....	

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.....	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.....	.....
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.....

Aster 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.....	8,134,741	11,622,502	142.875	194.005
2. Allied lines.....	21,334,806	37,197,886	174.353	95.469
3. Farmowners multiple peril.....	2,666,974	4,051,086	151.898	(48.666)
4. Homeowners multiple peril.....	66,878,102	29,180,833	43.633	36.651
5. Commercial multiple peril.....	153,359,736	68,591,669	44.726	22.825
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	36,282,583	16,209,812	44.677	36.903
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		2,251	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	1,098,888	157	0.014	(0.828)
13. Group accident and health.....	2,000,608	1,603,095	80.130	84.014
14. Credit accident and health.....			0.000	
15. Other accident and health.....	226,104	17,344	7.671	(102.158)
16. Workers' compensation.....	26,689,527	917,903	3.439	20.088
17.1. Other liability-occurrence.....	91,048,457	35,097,348	38.548	43.645
17.2. Other liability-claims made.....	1,736,846	64,151	3.694	6.895
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	4,021,108	(497,933)	(12.383)	16.977
18.2. Products liability-claims made.....		(36)	0.000	
19.1, 19.2. Private passenger auto liability.....	440,781,926	248,244,962	56.319	54.256
19.3, 19.4. Commercial auto liability.....	81,654,484	61,491,560	75.307	60.778
21. Auto physical damage.....	339,724,705	169,071,469	49.767	62.876
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	653,586	(8,905)	(1.362)	10.865
24. Surety.....	14,360,734	1,419,847	9.887	12.481
26. Burglary and theft.....	1,315,024	192,852	14.665	3.443
27. Boiler and machinery.....	4,546,842	934,915	20.562	32.079
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.....	1,298,515,781	685,404,768	52.784	51.898
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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	3,859,185	7,848,843	7,837,362
2. Allied lines.....	4,890,403	10,043,337	46,073,795
3. Farmowners multiple peril.....	1,602,648	3,177,478	3,323,469
4. Homeowners multiple peril.....	34,072,278	60,496,297	65,891,344
5. Commercial multiple peril.....	75,715,075	151,424,997	155,322,413
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	18,962,692	37,062,710	38,144,454
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	378,958	966,365	1,043,440
13. Group accident and health.....	1,160,609	2,331,415	1,972,236
14. Credit accident and health.....			
15. Other accident and health.....	6,678	311,728	(212.065)
16. Workers' compensation.....	11,440,824	25,644,083	31,942,935
17.1. Other liability-occurrence.....	51,347,980	95,521,137	93,442,572
17.2. Other liability-claims made.....	1,332,726	2,468,918	1,785,963
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	2,021,353	3,971,567	4,257,373
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	215,189,185	440,095,658	457,410,479
19.3 19.4. Commercial auto liability.....	42,443,181	79,840,995	89,372,658
21. Auto physical damage.....	164,867,621	337,046,409	354,226,651
22. Aircraft (all perils).....			
23. Fidelity.....	293,629	700,288	699,605
24. Surety.....	8,323,751	17,044,728	14,634,225
26. Burglary and theft.....	627,260	1,256,744	1,238,278
27. Boiler and machinery.....	2,149,098	4,415,420	4,527,431
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.....	640,685,134	1,281,669,117	1,372,934,618
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	1,247,611	6,279	1,253,890	2,121,728	19,681	858,952	3,000,361	397,228	(384,447)	12,781
2. 2015.....	1,577,724	1,033,493	2,611,217	802,417	19,240	821,657	1,088,363	63,062	663,412	1,814,837	313,056	(287,779)	25,277
3. Subtotals 2015 + Prior.....	4,549,835	2,302,852	6,852,687	2,050,028	25,519	2,075,547	3,210,091	82,743	1,522,364	4,815,198	710,284	(672,226)	38,058
4. 2016.....	2,489,801	2,574,631	5,064,432	1,897,650	180,685	2,078,335	1,571,447	144,371	1,353,090	3,068,908	979,296	(896,485)	82,811
5. Subtotals 2016 + Prior.....	7,039,636	4,877,483	11,917,119	3,947,678	206,204	4,153,882	4,781,538	227,114	2,875,454	7,884,106	1,689,580	(1,568,711)	120,869
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	2,452,634	2,452,634	XXX.....	(3,321,297)	6,138,866	2,817,569	XXX.....	XXX.....	XXX.....
7. Totals.....	7,039,636	4,877,483	11,917,119	3,947,678	2,658,838	6,606,516	4,781,538	(3,094,183)	9,014,320	10,701,675	1,689,580	(1,568,711)	120,869
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. ....24.001 %	2. ....(32.162)%	3. ....1.014 %
											Col. 13, Line 7 Line 8		
													4. ....0.952 %

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.
2.
3. The data for this supplement is not required to be filed.
4.

Bar Code:



NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous assets.....	59,793,662	1,638,383	58,155,279	67,069,942
2505. Other assets nonadmitted.....	192,309,571	192,309,571	0	
2506. Recoupment receivables.....	2,167,684		2,167,684	28,978,142
2507. Third party administrator receivable.....	9,160,093		9,160,093	5,117,691
2508. Deductible receivables.....	2,450,449		2,450,449	3,686,727
2597. Summary of remaining write-ins for Line 25.....	265,881,459	193,947,954	71,933,505	104,852,502

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	2,498,400	1,402,700
2505. Miscellaneous liabilities.....	107,144,350	142,302,825
2506. Pooling expenses payable.....	174,445,678	186,952,243
2507. Reserve for state escheat payments.....	71,625,126	69,599,409
2508. State surcharge/recoupment payable.....	7,699,408	15,633,824
2597. Summary of remaining write-ins for Line 25.....	363,412,962	415,891,001

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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.....	15,466,507	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.....	22,889,073	37,147,477
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	576,361,496	584,872,406
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	576,361,496	584,872,406

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,054,950,990	791,201,518
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	214,650,000	312,012,127
2.2 Additional investment made after acquisition.....	8,422,445	42,654,148
3. Capitalized deferred interest and other.....	4,718,424	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.....	241,226,861	105,589,174
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	29,385	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).....	1,041,485,613	1,054,950,990
12. Total valuation allowance.....	(2,334,113)	(2,650,558)
13. Subtotal (Line 11 plus Line 12).....	1,039,151,500	1,052,300,432
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,039,151,500	1,052,300,432

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,483,649,606	3,473,727,781
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	44,480,529	222,168,642
2.2 Additional investment made after acquisition.....	250,513,719	519,478,580
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	49,745,333	(24,247,258)
6. Total gain (loss) on disposals.....	45,691,957	(33,532,241)
7. Deduct amounts received on disposals.....	744,267,414	597,122,737
8. Deduct amortization of premium and depreciation.....	19,096,994	79,826,133
9. Total foreign exchange change in book/adjusted carrying value.....	14,052,323	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).....	3,124,769,059	3,483,649,606
12. Deduct total nonadmitted amounts.....	71,444,448	72,864,051
13. Statement value at end of current period (Line 11 minus Line 12).....	3,053,324,611	3,410,785,555

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	21,637,486,848	21,206,214,202
2. Cost of bonds and stocks acquired.....	1,297,023,732	3,971,237,138
3. Accrual of discount.....	11,481,450	34,151,262
4. Unrealized valuation increase (decrease).....	218,044,266	463,711,816
5. Total gain (loss) on disposals.....	(11,593,529)	9,328,153
6. Deduct consideration for bonds and stocks disposed of.....	2,793,484,243	3,978,967,621
7. Deduct amortization of premium.....	21,603,964	47,714,661
8. Total foreign exchange change in book/adjusted carrying value.....	171,956	1,018,705
9. Deduct current year's other-than-temporary impairment recognized.....	501,095	21,492,146
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	20,337,025,421	21,637,486,848
11. Deduct total nonadmitted amounts.....	14,398,588	11,457,470
12. Statement value at end of current period (Line 10 minus Line 11).....	20,322,626,833	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	7,928,290,682	379,992,588	544,662,190	(18,325,336)	7,928,290,682	7,745,295,744		8,792,650,373
2. NAIC 2 (a).....	3,050,338,184	102,407,068	195,818,437	33,595,365	3,050,338,184	2,990,522,180		3,347,826,619
3. NAIC 3 (a).....	548,733,273	50,942,812	91,543,489	(32,520,189)	548,733,273	475,612,407		614,041,066
4. NAIC 4 (a).....	485,649,680	89,673,233	56,300,490	6,075,065	485,649,680	525,097,488		584,558,942
5. NAIC 5 (a).....	86,023,337	1,600,647	25,932,403	7,261,023	86,023,337	68,952,604		102,063,464
6. NAIC 6 (a).....	11,890,554	2,223	2,420,232	463,474	11,890,554	9,936,019		12,295,469
7. Total Bonds.....	12,110,925,710	624,618,571	916,677,241	(3,450,598)	12,110,925,710	11,815,416,442	0	13,453,435,933
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	178,000				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	178,000	0	178,000
15. Total Bonds and Preferred Stock.....	12,111,103,710	624,618,571	916,677,241	(3,450,598)	12,111,103,710	11,815,594,442	0	13,453,613,933

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

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	804,326,469	XXX.....	804,326,469	54,681	.....

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.....	13,952,709,188	26,045,995,621
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	(6)	6
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	13,905,463,137	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).....	804,326,469	757,080,424
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	804,326,469	757,080,424

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(52,172,185)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	4,820,077
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).....	(47,352,108)
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	(47,352,108)

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).....	(6,306,238)
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(2,263,383)
3.14	Section 1, Column 18, prior year.....	5,662,398
		(7,925,781)
		(7,925,781)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(2,263,383)
3.24	Section 1, Column 19, prior year.....	5,662,398
		(7,925,781)
		(7,925,781)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	29,401,803
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	29,401,803
		29,401,803
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).....	(0)
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	(0)

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 al 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.....									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.....	(47,352,108)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3.	Total (Line 1 plus Line 2).....		(47,352,108)
4.	Part D, Section 1, Column 5.....		
5.	Part D, Section 1, Column 6.....	(47,352,108)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	(49,968,872)	
8.	Part B, Section 1, Column 13.....	3,689,934	
9.	Total (Line 7 plus Line 8).....		(46,278,939)
10.	Part D, Section 1, Column 8.....	3,871,434	
11.	Part D, Section 1, Column 9.....	(50,150,372)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	14,100,054	
14.	Part B, Section 1, Column 20.....	40,060,479	
15.	Part D, Section 1, Column 11.....	54,160,534	
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 B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102724.....	CHICAGO.....	IL.....		04/12/2017	3.910	43,600,000	.....	.....60,270,000
00-1102729.....	BOULDER.....	CO.....		04/07/2017	2.750	31,350,000	.....	.....46,320,000
00-1102732.....	SAN ANTONIO.....	TX.....		05/02/2017	3.640	27,300,000	.....	.....36,445,000
00-1102738.....	MILWAUKEE.....	WI.....		06/01/2017	3.740	38,500,000	.....	.....61,385,000
00-1102746.....	COLUMBUS.....	OH.....	S.....	06/15/2017	4.170	11,500,000	.....	.....58,400,000
00-1102750.....	NAPERVILLE.....	IL.....		06/29/2017	3.740	10,000,000	.....	.....15,848,605
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	162,250,000	0	278,668,605
Mortgages in Good Standing - Mezzanine Loans								
99-0000042.....	JACKSONVILLE.....	FL.....		10/13/2016	12.000	.....	.....2,440,649	42,022,191
99-0000057.....	SAN ANTONIO.....	TX.....		09/30/2016	11.000	.....	.....2,743,943	36,200,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	5,184,592	78,222,191
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	162,250,000	5,184,592	356,890,796
3399999. Total Mortgages.....				XXX.....	XXX.....	162,250,000	5,184,592	356,890,796

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1101391.....	JACKSONVILLE.....	FL.....		05/01/2007	04/12/2017	6,808,524	.....	.....	.....	.....	.....0	.....	.....6,770,458	6,770,458	.....	.....	.....0
00-1102575.....	COLUMBUS.....	OH.....	S.....	05/20/2016	05/26/2017	20,900,875	.....	.....	.....	.....	.....0	.....	.....20,900,875	20,900,875	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						27,709,399	0	0	0	0	0	0	27,671,333	27,671,333	0	0	0
Mortgages With Partial Repayments																	
00-1000038.....	VISTA.....	CA.....		08/31/2000		436,748	.....	.....	.....	.....	.....0	.....	.....25,479	25,479	.....	.....	.....0
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001		1,806,146	.....	.....	.....	.....	.....0	.....	.....93,558	93,558	.....	.....	.....0
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000		2,728,507	.....	.....	.....	.....	.....0	.....	.....69,506	69,506	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001		1,017,671	.....	.....	.....	.....	.....0	.....	.....42,923	42,923	.....	.....	.....0
00-1000791.....	MILWAUKEE.....	WI.....		12/17/2001		213,944	.....	.....	.....	.....	.....0	.....	.....29,490	29,490	.....	.....	.....0
00-1000804.....	DAVENPORT.....	IA.....		02/14/2002		1,223,276	.....	.....	.....	.....	.....0	.....	.....49,509	49,509	.....	.....	.....0
00-1000869.....	CINCINNATI.....	OH.....		03/13/2002		53,375	.....	.....	.....	.....	.....0	.....	.....15,959	15,959	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....		12/23/2002		1,088,415	.....	.....	.....	.....	.....0	.....	.....17,142	17,142	.....	.....	.....0
00-1000949.....	STOW.....	OH.....		05/30/2002		486,549	.....	.....(3,951)	.....	.....	.....(3,951)	.....	.....16,472	16,472	.....	.....	.....0
00-1001038.....	PTHACA.....	NY.....		10/01/2002		7,922,269	.....	.....	.....	.....	.....0	.....	.....64,761	64,761	.....	.....	.....0
00-1001090.....	MASON.....	OH.....		12/20/2002		8,552,839	.....	.....(10,694)	.....	.....	.....(10,694)	.....	.....80,746	80,746	.....	.....	.....0
00-1001203.....	NILES.....	IL.....		12/30/2002		2,213,806	.....	.....	.....	.....	.....0	.....	.....21,137	21,137	.....	.....	.....0
00-1002016.....	OBETZ.....	OH.....		03/31/2003		2,717,885	.....	.....	.....	.....	.....0	.....	.....18,906	18,906	.....	.....	.....0
00-1100109.....	MILFORD.....	OH.....		09/23/2003		178,051	.....	.....	.....	.....	.....0	.....	.....24,757	24,757	.....	.....	.....0
00-1101437.....	STAMFORD.....	CT.....		03/01/2007		8,816,464	.....	.....	.....	.....	.....0	.....	.....1,258,950	1,258,950	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012....	.....	.....4,044,411	.....	.....	.....	.....	.....0	.....	.....159,616	159,616	.....	.....	.....0
00-1101891.....	HOUSTON.....	TX.....	.....	09/06/2012....	.....	.....17,427,492	.....	.....	.....	.....	.....0	.....	.....93,774	93,774	.....	.....	.....0
00-1101917.....	LAS VEGAS.....	NV.....	.....	11/15/2012....	.....	.....10,630,655	.....	.....	.....	.....	.....0	.....	.....49,027	49,027	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013....	.....	.....5,695,501	.....	.....	.....	.....	.....0	.....	.....136,753	136,753	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	.....1,413,776	.....	.....	.....	.....	.....0	.....	.....22,975	22,975	.....	.....	.....0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013....	.....	.....18,711,958	.....	.....	.....	.....	.....0	.....	.....88,564	88,564	.....	.....	.....0
00-1102154.....	BUENA PARK.....	CA.....	.....	05/28/2014....	.....	.....8,554,443	.....	.....	.....	.....	.....0	.....	.....47,122	47,122	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015....	.....	.....6,205,201	.....	.....	.....	.....	.....0	.....	.....42,227	42,227	.....	.....	.....0
00-1102212.....	SCOTTSDALE.....	AZ.....	.....	11/07/2014....	.....	.....4,318,655	.....	.....	.....	.....	.....0	.....	.....30,398	30,398	.....	.....	.....0
00-1102221.....	NEW ALBANY.....	OH.....	.....	07/01/2015....	.....	.....14,490,567	.....	.....	.....	.....	.....0	.....	.....93,862	93,862	.....	.....	.....0
00-1102248.....	ORLANDO.....	FL.....	.....	11/04/2014....	.....	.....22,795,894	.....	.....	.....	.....	.....0	.....	.....158,428	158,428	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	.....4,017,205	.....	.....	.....	.....	.....0	.....	.....99,877	99,877	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	.....4,231,932	.....	.....	.....	.....	.....0	.....	.....59,498	59,498	.....	.....	.....0
00-1102456.....	ALLEN TOWN.....	PA.....	.....	01/14/2016....	.....	.....8,743,723	.....	.....	.....	.....	.....0	.....	.....47,981	47,981	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	.....7,262,243	.....	.....	.....	.....	.....0	.....	.....66,834	66,834	.....	.....	.....0
00-1102637.....	ATLANTA.....	GA.....	.....	08/08/2016....	.....	.....26,017,293	.....	.....	.....	.....	.....0	.....	.....173,548	173,548	.....	.....	.....0
00-1102724.....	CHICAGO.....	IL.....	.....	04/12/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....104,433	104,433	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	.....204,016,895	0	(14,644)	0	0	(14,644)	0	3,304,208	3,304,208	0	0	0
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	.....231,726,294	0	(14,644)	0	0	(14,644)	0	30,975,541	30,975,541	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												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Private Credit Solutions.....	.....	06/23/2017.....	2	4,549,164	.....	.....	.....35,450,836	1.600
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	LUX...	Alcentra Limited.....	.....	09/17/2015.....	2	4,463,076	.....	.....	.....25,654,934	4.460
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....	.....	06/03/2016.....	2	642,130	.....	.....	.....24,984,032	0.460
	GSO Capital Solutions Fund II LP.....	New York.....	NY...	GSO Capital Partners LP.....	.....	06/06/2013.....	3	414,697	.....	.....	.....11,943,611	0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....	.....	11/25/2014.....	2	8,538,946	.....	.....	.....47,843,334	16.670
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE...	Guggenheim PDF 2.0.....	.....	06/03/2016.....	2	13,647,404	.....	.....	.....2,618,428	5.330
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE...	Kayne Senior Credit.....	.....	06/23/2014.....	2	162,463	.....	.....	.....6,842,610	17.390
	Newstone Capital Partners, LP.....	Wilmington.....	CA...	Newstone Capital Partners.....	.....	05/31/2007.....	2	7,144	.....	.....	.....610,128	1.730
	NW Private Debt, LLC.....	Los Angeles.....	CA...	Kayne Anderson Capital Advisors, L.P.....	.....	01/01/2016.....	2	901,368	.....	.....	.....10,374,764	14.700
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	CYM	Oaktree Capital Management.....	.....	05/12/2015.....	3	750,000	.....	.....	.....10,500,000	0.370
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....	.....	06/01/2016.....	2	4,505,050	.....	.....	.....4,665,627	1.990
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Management.....	.....	05/10/2017.....	2	5,640,508	.....	.....	.....3,215,560	0.850
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								10,189,672	34,032,278	0	184,703,864	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	3i India Infrastructure Fund LP.....	London.....	GBR...	3i Plc.....	.....	02/27/2008.....	3	.....	.....26,250	.....	.....444,850	0.290
	Actera Partners L.P.....	Istanbul.....	TUR...	Actera Group, Ltd.....	.....	08/24/2007.....	3	.....	.....34,967	.....	.....96,907	1.550
	Advent Central & Eastern Europe IV, LP.....	Boston.....	MA...	Advent International Corp.....	.....	02/19/2008.....	3	24,800	.....	.....	.....683,661	0.500
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA...	Ares Corporate Opportunities Fund V, GP LLC.....	.....	06/22/2017.....	3	1,808,827	.....	.....	.....38,191,173	0.510
	Carlyle Europe Partners III, L.P.....	New York.....	NY...	Carlyle Group, L.P.....	.....	02/05/2007.....	3	.....	.....67,488	.....	.....783,553	0.250
	Catterton Partners VII, L.P.....	Greenwich.....	CT...	Catterton Management Company, LLC.....	.....	09/03/2013.....	3	.....	.....72,357	.....	.....945,702	1.120
	Doughty Hanson & Co V LP No.2.....	London.....	GBR...	Doughty Hanson & Co. Managers, Ltd.....	.....	03/02/2007.....	3	.....	.....46,400	.....	.....1,852,510	0.250
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	09/30/2016.....	3	.....	.....4,406,773	.....	.....19,302,571	0.570
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX...	EnCap Investments, L.P.....	.....	12/08/2011.....	3	.....	.....97,649	.....	.....	.....1.760
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX...	EnCap Investments, L.P.....	.....	12/15/2010.....	3	.....	.....326,751	.....	.....1,508,307	0.500
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....	.....	03/31/2015.....	3	.....	.....2,079,083	.....	.....8,130,123	0.230
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....	.....	04/30/2014.....	3	.....	.....601,328	.....	.....7,055,313	0.400
	Energy Spectrum VI, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....	.....	02/28/2011.....	3	.....	.....342,234	.....	.....5,618,265	3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....	.....	11/03/2014.....	3	.....	.....2,580,778	.....	.....19,152,490	2.500
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX...	Energy Trust Capital.....	.....	08/30/2013.....	3	.....	.....49,047	.....	.....7,224,831	14.100
	Fundamental Partners III, L.P.....	Grand Cayman.....	CYM	Fundamental Advisors.....	.....	05/18/2017.....	3	5,147,157	.....	.....	.....8,295,636	1.310
	Global Infrastructure Partners.....	New York.....	NY...	Global Infrastructure Management LLC.....	.....	12/14/2007.....	3	.....	.....5	.....	.....2,946,413	0.430
	ICG Europe VI.....	St Helier.....	JEY..	Intermediate Capital Managers Limited.....	.....	06/26/2015.....	2	.....	.....557,985	.....	.....26,322,891	1.030
	IVF V (Mauritius) Holdings Limited.....	Port Louis.....	MUS...	India Value Fund Advisors.....	.....	03/18/2015.....	3	.....	.....2,257,575	.....	.....6,780,310	2.860
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	02/25/2016.....	3	.....	.....1,635,827	.....	.....4,647,313	1.300
	L Catterton Partners VIII, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	06/13/2017.....	3	2,212,869	.....	.....	.....27,787,131	1.090
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM	MBK Partners.....	.....	03/09/2017.....	3	312,519	.....	.....	.....20,878,165	0.600
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX...	Metric Capital Partners II GP S.a.r.l.....	.....	05/07/2014.....	2	.....	.....898,113	.....	.....4,044,722	2.670
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM	Navis Asia Fund, Ltd.....	.....	01/29/2014.....	3	.....	.....2,678,467	.....	.....10,720,000	1.670
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN...	Northstar Capital, Ltd.....	.....	02/12/2008.....	2	.....	.....116,482	.....	.....1,845,998	3.880
	One Rock Capital Partners, L.P.....	New York.....	NY...	One Rock Capital Partners.....	.....	01/30/2014.....	3	.....	.....74,517	.....	.....8,500,346	4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III).....	Foster City.....	CA...	Paine Schwartz Partners.....	.....	08/15/2006.....	3	.....	.....46,681	.....	.....248,627	1.270
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH...	Peppertree Capital.....	.....	09/30/2013.....	3	.....	.....700,000	.....	.....448,000	11.200
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE...	Peppertree Capital.....	.....	05/05/2016.....	3	.....	.....900,000	.....	.....13,356,000	8.010
	Permira IV.....	New York.....	NY...	Permira.....	.....	07/18/2006.....	3	.....	.....56	.....	.....232,808	0.110

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
	Prudential Capital Partners III, LP.....	Chicago.....	IL....	Prudential Capital Group.....		10/15/2008....	2		40,292		1,469,298	1.030
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY....	Riverside Company.....		05/23/2017....	2	7,399,175			12,977,018	4.780
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA...	Silver Lake Partners, LLC.....		04/02/2013....	3		1,065,419		11,468,533	0.310
	Siris Partners III, L.P.....	Wilmington.....	DE...	Siris Capital Group, LLC.....		12/02/2014....	3		345,000		3,392,453	0.370
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE...	Sorenson Capital Associates III, LP.....		05/31/2014....	3		4,856,332		13,327,119	8.540
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA...	SVB Capital Partners, LLC.....		01/31/2014....	1		519,250		1,541,000	3.890
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE...	SVB Capital Partners, LLC.....		06/17/2015....	1		94,594		4,016,552	3.000
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	TPG Asia.....		04/07/2014....	3		1,091,098		11,238,880	0.710
	TPG Partners VII, L.P.....	Fort Worth.....	TX....	TPG GenPar VII, L.P.....		05/27/2015....	3		3,121,519		26,813,688	0.450
	Trident IV, LP.....	Greenwich.....	CT....	Stone Point Capital LLC.....		05/21/2007....	3		38,652		3,289,141	1.590
	Trident V, LP.....	Greenwich.....	CT....	Stone Point Capital LLC.....		12/20/2010....	3		1,021,637		148,573	0.420
	Veritas Capital Partners VI, L.P.....	Wilmington.....	DE...	Veritas Capital Partners VI, L.L.C.....		06/15/2017....	3	676,056			15,323,944	0.460
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM	Vista Equity Partners, LLC.....		06/01/2017....	3	927,697			9,072,303	2.000
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		02/29/2016....	3		2,524,755		13,065,680	0.310
	Vista Foundation III, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		05/12/2016....	3		1,017,243		13,647,931	0.660
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE...	Yukon Partners.....		11/05/2013....	2		(886,523)		9,276,601	7.380
	Yukon Capital Partners, LP.....	Minneapolis.....	DE...	Yukon Partners.....		06/15/2011....	2		69,333		8,212,346	16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								18,484,300	35,540,214	0	406,325,676	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		83,361			100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....		06/30/2007....	1		3,500,000			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	3,583,361	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		04/01/2015....			1,704,395		1,915,429	5.080
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....		06/23/2017....		2,961,711			15,109,469	1.800
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY....	Metropolitan Real Estate Management.....		04/16/2007....			(3,405)		1,897,500	9.190
	Nationwide Sol 1 LLC.....	Washington.....	D.C...	Sol Systems LLC.....		07/21/2016....			210,220		253,781	49.990
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....		05/10/2016....			2,846,610		7,632,549	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		2,536,026		13,770,295	2.330
	Prime Property Fund, LLC.....	New York.....	NY....	Morgan Stanley Real Estate Advisor, Inc.....		03/31/2015....			714,691		714,691	0.390
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....		12/02/2014....			1,006,150		30,577,773	10.250
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....		04/15/2016....			7,520,725		22,479,275	2.000
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....		06/02/2017....		9,722			10,000,000	1.330
	Woodward Landlord LLC.....	Mount Vernon.....	OH...	Woodward Manager LLC.....		12/31/2015....			67		1,978,678	67.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								2,971,433	16,535,479	0	106,329,440	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....			15,208,838			100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	15,208,838	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE...	Pretium Mortgage Credit Partners I GP, LLC.....		11/25/2014....	3		1,516,332		10,322,311	10.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	1,516,332	0	10,322,311	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	OYS Fund LLC.....	New York.....	NY....	Aksia.....		04/01/2011....	13		14,400,000			58.000
	Rothschild Special Opportunities Fund LLC.....	Wilmington.....	DE...	Rothschild Asset Management Inc.....		10/01/2015....	13		100,000			100.000

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
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									0	14,500,000	0	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL...	Alliant GP 84 LLC.....	.....	12/21/2015....	.....	.....	.....2,391,431	.....	.....5,750,928	15.600
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC.....	Columbus.....	OH...	Apollo Housing Capital.....	.....	03/14/2008....	.....	.....	.....10,000	.....	.....110,265	5.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/30/2014....	.....	.....	.....10,915,048	.....	.....20,625,791	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....	.....	11/24/2015....	.....	.....	.....1,829,828	.....	.....15,273,707	49.990
	Nationwide Ohio ARRA Fund LLC.....	Columbus.....	OH...	Ohio Equity Fund, Inc.....	.....	12/18/2009....	.....	.....	.....19,958,885	.....	.....7,972,092	100.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015....	.....	.....	.....2,485,295	.....	.....4,329,122	50.000
	Ohio Equity Fund for Housing LP XVIII.....	Columbus.....	OH...	Ohio Equity Fund GP I, LLC.....	.....	07/31/2008....	.....	.....	.....487,060	.....	.....924,301	22.610
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL...	Raymond James Tax Credit Funds, Inc.....	.....	12/08/2014....	.....	.....	.....417,025	.....	.....10,380,065	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA...	WNC Advisors LLC.....	.....	05/15/2015....	.....	.....	.....638,270	.....	.....10,380,065	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									0	39,132,842	0	65,366,271
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	NTCIF-2011.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	04/03/2012....	.....	.....	.....66,047	.....	.....	.....50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....									0	66,047	0	XXX.....
4499999. Subtotal - Unaffiliated.....									31,645,405	126,757,145	0	773,047,562
4599999. Subtotal - Affiliated.....									0	33,358,246	0	XXX.....
4699999. Totals.....									31,645,405	160,115,391	0	773,047,562

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier.....	JEY	Distribution.....	11/13/2014	06/09/2017	1,730,525	.....	.....	.....	.....	.....0	.....	.....1,730,525	1,730,525	.....	.....	.....0	.....
	GSO Capital Solutions Fund II LP.....	New York.....	NY..	Distribution.....	06/06/2013	05/26/2017	242,221	.....	.....	.....	.....	.....0	.....	.....242,221	242,221	.....	.....	.....0	.....
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE.	Distribution.....	11/25/2014	05/02/2017	2,043,227	.....	.....	.....	.....	.....0	.....	.....2,043,227	2,043,227	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE.	Distribution.....	06/03/2016	06/12/2017	5,036,541	.....	.....	.....	.....	.....0	.....	.....5,036,541	5,036,541	.....	.....	.....0	.....
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE.	Distribution.....	06/23/2014	05/26/2017	543,561	.....	.....	.....	.....	.....0	.....	.....543,561	543,561	.....	.....	.....0	.....
	Newstone Capital Partners, LP.....	Wilmington.....	CA.	Distribution.....	05/31/2007	04/13/2017	36,768	.....	.....	.....	.....	.....0	.....	.....36,768	36,768	.....	.....	.....0	.....
	NW Private Debt, LLC.....	Los Angeles.....	CA.	Distribution.....	01/01/2016	06/20/2017	2,671,013	.....	.....	.....	.....	.....0	.....	.....2,671,013	2,671,013	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.	Distribution.....	06/01/2016	05/04/2017	3,829,950	.....	.....	.....	.....	.....0	.....	.....3,829,950	3,829,950	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.	Distribution.....	05/10/2017	06/21/2017	3,804,599	.....	.....	.....	.....	.....0	.....	.....3,804,599	3,804,599	.....	.....	.....0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							19,938,405	0	0	0	0	0	0	19,938,405	19,938,405	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Actis Global 4 LP.....	London.....	GBR	Distribution.....	12/15/2011	06/30/2017	312,667	.....	.....	.....	.....	.....0	.....	.....312,667	312,667	.....	.....	.....0	.....
	AIF Capital Asia III LP.....	Port-Louis.....	MUS	Distribution.....	12/15/2006	05/15/2017	158,168	.....	.....	.....	.....	.....	.....	.....158,168	158,168	.....	.....	.....0	.....
	BCV Investments S.C.A.....	Rome.....	ITA.	Distribution.....	01/23/2007	04/10/2017	680,081	1,334,194	.....	.....	.....	.....1,334,194	243,770	2,258,045	700,720	(241,489)	(1,315,835)	(1,557,324)	.....

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
QE03.3	Bridgepoint Europe IV LP.....	Frankfurt.....	DEU	Distribution.....	11/22/2007	05/11/2017	736,137	.....	.....	.....	.....	.....0	.....	.....736,137	529,297	(206,840)	.....	.....(206,840)	.....
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007	06/26/2017	1,151,715	.....	.....	.....	.....	.....0	.....	.....1,151,715	621,376	(530,339)	.....	.....(530,339)	.....
	Catterton Partners VII, L.P.....	Greenwich.....	CT..	Distribution.....	09/03/2013	06/29/2017	237,524	.....	.....	.....	.....	.....0	.....	.....237,524	237,524	.....	.....	.....0	.....
	CVC European Equity Partners IV L.P.....	London.....	GBR	Distribution.....	07/29/2005	06/13/2017	337,527	.....	.....	.....	.....	.....0	.....	.....337,527	337,527	.....	.....	.....0	.....
	CVC IV Tandem Fund.....	London.....	GBR	Distribution.....	01/02/2007	06/06/2017	212,474	.....	.....	.....	.....	.....0	.....	.....212,474	185,719	(26,755)	.....	.....(26,755)	.....
	Doughty Hanson & Co V LP No.2.....	London.....	GBR	Distribution.....	03/02/2007	05/05/2017	876,834	.....	.....	.....	.....	.....0	.....	.....876,834	544,501	(332,333)	.....	.....(332,333)	.....
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX..	Distribution.....	09/28/2007	06/29/2017	268,499	.....	.....	.....	.....	.....0	.....	.....268,499	268,499	.....	.....	.....0	.....
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX..	Distribution.....	12/15/2010	05/04/2017	82,211	.....	.....	.....	.....	.....0	.....	.....82,211	82,211	.....	.....	.....0	.....
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Distribution.....	03/31/2015	06/20/2017	28,539	.....	.....	.....	.....	.....0	.....	.....28,539	28,539	.....	.....	.....0	.....
	Fourth Civen.....	London.....	GBR	Distribution.....	02/24/2006	04/19/2017	1,333,508	.....	.....	.....	.....	.....0	.....	.....1,333,508	440,701	(892,807)	.....	.....(892,807)	.....
	Fundamental Partners III, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/18/2017	06/23/2017	196,374	.....	.....	.....	.....	.....0	.....	.....196,374	196,374	.....	.....	.....0	.....
	Global Infrastructure Partners.....	New York.....	NY..	Distribution.....	12/14/2007	05/26/2017	93,191	.....	.....	.....	.....	.....0	.....	.....93,191	93,191	.....	.....	.....0	.....
	Ironbridge Fund II, LP.....	Sidney.....	AUS	Distribution.....	09/01/2006	06/01/2017	436,174	.....	.....	.....	.....	.....0	.....	.....436,174	518,806	82,632	.....	.....82,632	.....
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX	Distribution.....	05/07/2014	05/30/2017	1,076,099	.....	.....	.....	.....	.....0	.....	.....1,076,099	1,073,251	(2,848)	.....	.....(2,848)	.....
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM	Distribution.....	01/29/2014	06/28/2017	440,432	.....	.....	.....	.....	.....0	.....	.....440,432	440,432	.....	.....	.....0	.....
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN..	Distribution.....	02/12/2008	05/03/2017	152,535	.....	.....	.....	.....	.....0	.....	.....152,535	152,535	.....	.....	.....0	.....
	One Rock Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/30/2014	04/10/2017	1,440,867	.....	.....	.....	.....	.....0	.....	.....1,440,867	1,440,867	.....	.....	.....0	.....
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006	04/20/2017	82,804	.....	.....	.....	.....	.....0	.....	.....82,804	82,804	.....	.....	.....0	.....
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH..	Distribution.....	09/30/2013	05/19/2017	378,799	.....	.....	.....	.....	.....0	.....	.....378,799	378,799	.....	.....	.....0	.....
	Permira IV.....	New York.....	NY..	Distribution.....	07/18/2006	04/07/2017	465,061	.....	.....	.....	.....	.....0	.....	.....465,061	271,210	(193,851)	.....	.....(193,851)	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	05/23/2017	108,353	.....	.....	.....	.....	.....0	.....	.....108,353	108,353	.....	.....	.....0	.....
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA..	Distribution.....	04/02/2013	06/01/2017	127,501	.....	.....	.....	.....	.....0	.....	.....127,501	127,501	.....	.....	.....0	.....
	Siris Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014	05/19/2017	394,731	.....	.....	.....	.....	.....0	.....	.....394,731	394,731	.....	.....	.....0	.....
	Sprint Co-Invest, LP.....	Grand Cayman.....	CYM	Dissolution.....	08/03/2007	06/30/2017	163,102	.....	.....	.....	.....	.....0	.....	.....163,102	-	.....	.....(163,102)	(163,102)	322,933
	Trident IV, LP.....	Greenwich.....	CT..	Distribution.....	05/21/2007	06/29/2017	318,324	.....	.....	.....	.....	.....0	.....	.....318,324	318,324	.....	.....	.....0	.....
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010	06/26/2017	748,189	.....	.....	.....	.....	.....0	.....	.....748,189	748,189	.....	.....	.....0	.....
	Unison Capital Partners II (F), L.P.....	Tokyo.....	JPN	Distribution.....	11/01/2004	04/20/2017	26,672	.....	.....	.....	.....	.....0	.....	.....26,672	53,051	26,379	.....	.....26,379	.....
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE..	Distribution.....	11/05/2013	05/24/2017	502,092	.....	.....	.....	.....	.....0	.....	.....502,092	502,092	.....	.....	.....0	.....
	Yukon Capital Partners, LP.....	Minneapolis.....	DE..	Distribution.....	06/15/2011	05/25/2017	1,146,503	.....	.....	.....	.....	.....0	.....	.....1,146,503	1,146,503	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							14,713,687	1,334,194	0	0	0	1,334,194	243,770	16,291,651	12,494,462	(2,318,251)	(1,478,937)	(3,797,188)	322,933
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC.....	Columbus.....	OH..	Distribution.....	07/31/2002	06/30/2017	178,684	.....	.....	.....	.....	.....0	.....	.....178,684	178,684	.....	.....	.....0	.....
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH..	Distribution.....	10/14/2004	06/30/2017	26,941	.....	.....	.....	.....	.....0	.....	.....26,941	26,941	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							205,625	0	0	0	0	0	0	205,625	205,625	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015	05/08/2017	16,483	.....	.....	.....	.....	.....0	.....	.....16,483	16,483	.....	.....	.....0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	05/08/2017	25,790	.....	.....	.....	.....	.....0	.....	.....25,790	25,790	.....	.....	.....0	.....
	CR Tenant LLC.....	Columbus.....	OH..	Distribution.....	05/23/2014	05/08/2017	96,903	.....	.....	.....	.....	.....0	.....	.....96,903	96,903	.....	.....	.....0	.....
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA..	Distribution.....	03/27/2014	05/05/2017	10,327	.....	.....	.....	.....	.....0	.....	.....10,327	10,327	.....	.....	.....0	.....
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007	06/28/2017	900,065	.....	.....	.....	.....	.....0	.....	.....900,065	900,065	.....	.....	.....0	.....
	Nationwide Sol 1 LLC.....	Washington.....	D.C	Distribution.....	07/21/2016	04/26/2017	31,476	.....	.....	.....	.....	.....0	.....	.....31,476	31,476	.....	.....	.....0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	PCCP Equity VII, LP	Dover.....	DE.	Distribution.....	05/10/2016	06/29/2017	324,696	.....	.....	.....	.....	.....0	.....	.....324,696	324,696	.....	.....	.....0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	06/23/2017	107	.....	.....	.....	.....	.....0	.....	.....107	107	.....	.....	.....0	.....
	Ram Realty Partners II, LP	Palm Beach Gardens.....	FL..	Distribution.....	06/22/2007	06/09/2017	850,188	.....	.....	.....	.....	.....0	.....	.....850,188	850,188	.....	.....	.....0	.....
	Rockbridge Real Estate Fund III LLC.....	Columbus.....	OH.	Distribution.....	06/12/2006	04/21/2017	61,804	.....	.....	.....	.....	.....61,804	.....	.....61,804	61,805	.....	.....	.....0	70,903
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC.	Distribution.....	06/30/2015	05/26/2017	64,546	.....	.....	.....	.....	.....0	.....	.....64,546	64,546	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							2,320,581	61,804	0	0	0	61,804	0	2,382,385	2,382,386	0	0	0	70,903
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	400 Capital Credit Opportunities Fund LP.....	Windsor.....	CT..	Distribution.....	04/01/2014	04/25/2017	5,607,279	.....	.....	.....	.....	.....0	.....	.....5,607,279	5,607,279	.....	.....	.....0	.....
	MA P&C Ins. Co. Community & Economic Development Initiative LLC	Boston.....	MA.	Distribution.....	08/08/2013	06/23/2017	1,389	.....	.....	.....	.....	.....0	.....	.....1,389	1,389	.....	.....	.....0	.....
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.	Distribution.....	11/25/2014	06/28/2017	503,325	.....	.....	.....	.....	.....0	.....	.....503,325	503,325	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							6,111,993	0	0	0	0	0	0	6,111,993	6,111,993	0	0	0	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH.	Distribution.....	02/04/2002	04/06/2017	3,825	.....	.....	.....	.....	.....0	.....	.....3,825	3,825	.....	.....	.....0	.....
2799999. Total - Non-Collateral Loans - Unaffiliated.....							3,825	0	0	0	0	0	0	3,825	3,825	0	0	0	0
4499999. Subtotal - Unaffiliated.....							43,088,491	1,395,998	0	0	0	1,395,998	243,770	44,728,259	40,931,071	(2,318,251)	(1,478,937)	(3,797,188)	393,836
4599999. Subtotal - Affiliated.....							205,625	0	0	0	0	0	0	205,625	205,625	0	0	0	0
4699999. Totals.....							43,294,116	1,395,998	0	0	0	1,395,998	243,770	44,933,884	41,136,696	(2,318,251)	(1,478,937)	(3,797,188)	393,836

QE03.4

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 - All Other Government												
040114	GW	4	Argentina (Republic of) Sr Nt 6.875% 0.....	D.....	04/18/2017.....	Tax Free Exchange.....			562,581	525,000	17,646	4FE.....
040114	GX	2	Argentina (Republic of) Sr Nt 7.500% 0.....	D.....	04/18/2017.....	Tax Free Exchange.....			478,183	425,000	15,583	4FE.....
040114	HL	7	Argentina (Republic of) Sr Nt 6.875% 0.....	D.....	04/18/2017.....	Tax Free Exchange.....			1,536,457	1,550,000	24,273	4FE.....
1099999. Total - Bonds - All Other Government.....									2,577,221	2,500,000	57,502	XXX.....
Bonds - U.S. Political Subdivisions of States												
524786	YW	4	Lehigh Cnty PA GO Preref Ser A 5.000%.....		05/15/2017.....	Tax Free Exchange.....			2,848,393	2,835,000		1Z.....
524786	YX	2	Lehigh Cnty PA GO Unref Ser A 5.000% 1.....		05/15/2017.....	Tax Free Exchange.....			9,067,053	9,020,000		1FE.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....									11,915,446	11,855,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment												
167593	A2	8	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S.....		06/21/2017.....	Loop Capital Markets LLC.....			1,462,238	1,250,000		1FE.....
167593	A3	6	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S.....		06/21/2017.....	Loop Capital Markets LLC.....			1,741,185	1,500,000		1FE.....
167593	A4	4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S.....		06/21/2017.....	Loop Capital Markets LLC.....			4,040,890	3,500,000		1FE.....
167593	E9	9	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S.....		06/21/2017.....	Loop Capital Markets LLC.....			1,714,545	1,500,000		1FE.....
167593	F2	3	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S.....		06/21/2017.....	Loop Capital Markets LLC.....			1,706,655	1,500,000		1FE.....
167593	F3	1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S.....		06/21/2017.....	Loop Capital Markets LLC.....			1,700,100	1,500,000		1FE.....
590545	XH	7	Mesa AZ Util Sys Rev Preref 6.250% 07/.....		04/06/2017.....	Tax Free Exchange.....			507,465	450,000	7,422	1FE.....
590545	XJ	3	Mesa AZ Util Sys Rev Preref 6.250% 07/.....		04/06/2017.....	Tax Free Exchange.....			515,105	450,000	7,422	1FE.....
590545	XK	0	Mesa AZ Util Sys Rev Preref 6.250% 07/.....		04/06/2017.....	Tax Free Exchange.....			907,621	785,000	12,947	1FE.....
590545	XL	8	Mesa AZ Util Sys Rev Unref 6.250% 07/0.....		04/06/2017.....	Tax Free Exchange.....			2,293,116	2,050,000	33,811	1FE.....
590545	XM	6	Mesa AZ Util Sys Rev Unref 6.250% 07/0.....		04/06/2017.....	Tax Free Exchange.....			2,323,709	2,050,000	33,811	1FE.....
590545	XN	4	Mesa AZ Util Sys Rev Unref 6.250% 07/0.....		04/06/2017.....	Tax Free Exchange.....			2,541,847	2,215,000	36,532	1FE.....
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbt-Sub-S.....		06/22/2017.....	JP Morgan Securities LLC.....			10,001,400	10,000,000		1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									31,455,876	28,750,000	131,945	XXX.....
Bonds - Industrial and Miscellaneous												
000000	00	0	CPI International Inc 1st Lien TL Nt 1.....		05/11/2017.....	UBS Warburg London.....			28,724,475	28,630,000		4Z.....
000000	00	0	StandardAero Aviation Hold Inc Term Ln N.....		06/20/2017.....	Various.....			8,085,723	8,045,936		4FE.....
000000	00	0	CWGS New Term Ln Nt 2 4.971% 11/08/23.....		04/10/2017.....	Goldman Sachs & Company.....			2,700,596	2,707,364		4FE.....
000000	00	0	CWGS New Term Ln Nt 2 4.971% 11/08/23.....		04/07/2017.....	Tax Free Exchange.....			13,086,947	13,149,915		4FE.....
000000	00	0	CWGS New Term Ln Nt 1 4.976% 11/08/23.....		04/10/2017.....	Goldman Sachs & Company.....			35,671	35,761		4FE.....
000000	00	0	MISYS (Almonde Inc) Term Ln Nt 1 4.736.....		06/15/2017.....	Morgan Stanley & Co LLC.....			13,308,333	13,333,333		4FE.....
00115A	AE	9	AEP Transmission Co LLC Sr Nt 3.100% 1.....		05/24/2017.....	Tax Free Exchange.....			7,852,305	8,000,000	126,067	1FE.....
032511	BN	6	Anadarko Petroleum Corp Sr Nt 5.550% 0.....		05/23/2017.....	Various.....			6,741,300	6,000,000	55,731	2FE.....
037833	CU	2	Apple Inc Sr Nt 2.850% 05/11/24.....		05/04/2017.....	Goldman Sachs & Company.....			6,993,350	7,000,000		1FE.....
04433H	AE	1	Ashland Global LLC Term Ln B Nt 2 3.24.....		06/19/2017.....	Citigroup.....			1,300,000	1,300,000		3FE.....
049560	AN	5	Atmos Energy Corp Sr Nt 3.000% 06/15/2.....		06/05/2017.....	Wells Fargo Securities LLC.....			8,975,250	9,000,000		1FE.....
06541W	BA	9	BANK CMBS Ser 2017-BNK5 CI AS 3.624% 0.....		06/16/2017.....	Morgan Stanley & Co LLC.....			18,093,420	17,567,000	49,516	1FE.....
07331Y	AA	8	Bayview Opport Mast Fund Trust RMBS Ser.....		05/23/2017.....	Citigroup.....			4,615,034	4,500,000		1FE.....
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....		04/28/2017.....	Wells Fargo Securities LLC.....			5,033,876	5,000,000		1FE.....
08579J	AP	7	Berry Plastics Corp Term Ln I Nt 2 3.7.....		06/01/2017.....	Goldman Sachs & Company.....			1,470,971	1,458,211		3FE.....
08579J	AQ	5	Berry Plastics Corp Term Ln J Nt 2 3.6.....		06/12/2017.....	Tax Free Exchange.....			19,167	19,167	62	3FE.....
08579J	AQ	5	Berry Plastics Corp Term Ln J Nt 1 3.7.....		05/31/2017.....	Various.....			6,716,667	6,666,667		3FE.....
124857	AT	0	CBS Corp Sr Nt 3.375% 02/15/28.....		06/27/2017.....	Various.....			9,888,250	10,000,000		2FE.....
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....		05/18/2017.....	Cantor Fitzgerald & Co.....			4,119,986	4,000,000	2,778	1FE.....
12543K	AM	6	Community Health Systems Inc Term Ln G N.....		06/05/2017.....	Tax Free Exchange.....			1,015,483	1,016,409	1,115	3FE.....
12543K	AN	4	Community Health Systems Inc Term Ln H N.....		06/05/2017.....	Tax Free Exchange.....			1,868,416	1,873,721	1,937	3FE.....
125896	BS	8	CMS Energy Corp Sr Nt 3.450% 08/15/27.....		04/21/2017.....	Bank of America BISD Dealer.....			1,008,380	1,000,000	6,996	2FE.....

QE04

QE04.1

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)
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....			05/04/2017.....	Bank of America BISD Dealer.....		4,622,900	4,474,000	3,609	1FM.....
14149Y BH 0	Cardinal Health Inc Sr Nt 3.079% 06/15.....			06/01/2017.....	MUFg Securities Inc.....		7,000,000	7,000,000		2FE.....
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt.....			06/23/2017.....	Morgan Stanley & Co LLC.....		3,030,000	3,000,000		3Z.....
15018L AJ 0	Cedar Fair LP Term Ln B Nt 1 3.377% 04.....			05/12/2017.....	JP Morgan Securities LLC.....		2,122,311	2,114,811		3FE.....
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%.....			05/09/2017.....	JP Morgan Securities LLC.....		7,154,560	7,000,000	30,625	1FE.....
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1.....			05/17/2017.....	Various.....		8,180,400	8,160,000		3FE.....
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1.....			04/26/2017.....	Tax Free Exchange.....		14,329,808	14,597,745		3FE.....
32007U BW 8	First Data Corp Term Ln D Nt 1 3.466%.....			06/14/2017.....	Tax Free Exchange.....		4,136,184	4,122,863		3FE.....
38081E AA 9	Golden Bear RMBS Ser 2016-1A CI A 3.75.....			04/28/2017.....	Barclays Capital Inc.....		6,608,242	6,612,375	29,618	1FE.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A CI A 3.1.....			04/27/2017.....	Barclays Capital Inc.....		5,959,876	6,155,357	22,693	1FE.....
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A CI A.....			04/21/2017.....	Deutsche Bank Capital.....		12,369,241	12,375,000		1FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 3.....			05/31/2017.....	Tax Free Exchange.....		17,136	17,324		3FE.....
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200.....			04/15/2017.....	Interest Capitalization.....		2,223	2,223		6*.....
458140 BD 1	Intel Corp Sr Nt 2.875% 05/11/24.....			05/08/2017.....	Morgan Stanley & Co LLC.....		14,996,250	15,000,000		1FE.....
552759 AB 0	MFRA Tr LBASS 2017-RPL1 CI A1 2.588% 0.....			06/09/2017.....	Credit Suisse Securities LLC.....		6,846,118	6,846,184	5,534	1FE.....
552759 AB 8	MFRA Tr LBASS 2017-RPL1 CI M1 3.489% 0.....			06/09/2017.....	Credit Suisse Securities LLC.....		11,650,605	11,651,000	46,296	1FE.....
565849 AK 2	Marathon Oil Corp Sr Nt 2.800% 11/01/2.....			05/31/2017.....	Various.....		8,303,435	8,500,000	17,306	2FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....			04/28/2017.....	Tax Free Exchange.....		32,965	33,053		4FE.....
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24.....			04/20/2017.....	Various.....		2,302,033	2,250,000	38,133	2FE.....
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A.....			06/27/2017.....	Mesirow Financial Inc.....		19,166,163	19,023,487		1Z.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 2.990.....			04/17/2017.....	Tax Free Exchange.....		12,794,790	12,869,020		2FE.....
756109 AS 3	Realty Income Corp Sr Nt 3.000% 01/15/.....			05/02/2017.....	Suntrust Robinson Humprey Inc.....		2,841,420	3,000,000	27,500	2FE.....
75973L AA 6	Renew LBASS Ser 2017-1A CI A 3.670% 09.....			04/21/2017.....	Natixis.....		4,498,813	4,500,000		1FE.....
774341 AK 7	Rockwell Collins Sr Nt 3.500% 03/15/27.....			04/19/2017.....	Nomura Securities Intl LLC.....		3,050,790	3,000,000	4,083	2FE.....
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt 5.....			05/11/2017.....	Tax Free Exchange.....		3,346,834	3,300,000	25,667	2FE.....
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt 5.....			05/11/2017.....	Tax Free Exchange.....		2,056,881	1,900,000	40,619	2FE.....
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 2.....			04/18/2017.....	Tax Free Exchange.....		4,216,275	4,233,982	3,541	4FE.....
816851 BA 6	Sempra Energy Sr Nt 3.250% 06/15/27.....			06/06/2017.....	Citigroup.....		9,969,400	10,000,000		2FE.....
83379# AB 1	Sodexo Inc Gtd Sr Nt Ser B 3.440% 03/0.....			04/03/2017.....	Stonecastle Securities LLC.....		8,232,080	8,000,000	22,169	1.....
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006.....			06/08/2017.....	Nomura Securities Intl LLC.....		24,348,460	25,041,000	16,435	1FM.....
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27.....			05/23/2017.....	Morgan Stanley & Co LLC.....		5,989,980	6,000,000		2FE.....
90276E AE 7	UBS Commercial Mtg Tr Ser 2017-C1 CI A4.....			05/31/2017.....	UBS Financial Services Inc.....		26,984,381	26,200,000	27,699	1FE.....
904764 AX 5	Unilever Cap Corp Sr Nt 2.600% 05/05/2.....			05/02/2017.....	Morgan Stanley & Co LLC.....		11,880,840	12,000,000		1FE.....
906548 CM 2	Union Elec Co Sr Nt 2.950% 06/15/27.....			06/07/2017.....	Various.....		9,986,925	10,000,000		1FE.....
913017 CN 7	United Technologies Corp Sr Nt 2.800%.....			05/01/2017.....	Citigroup.....		9,979,200	10,000,000		1FE.....
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....			05/04/2017.....	Goldman Sachs & Company.....		1,304,543	1,260,000	505	1FM.....
94989J AZ 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....			04/04/2017.....	Deutsche Bank Capital.....		11,952,096	11,630,000	6,862	1FM.....
95001M AG 5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-RC.....			06/27/2017.....	Wells Fargo Securities LLC.....		4,480,182	4,350,000	5,314	1Z.....
000000 00 0	Burger King Term Ln B3 Nt 1 3.929% 02/.....		A.....	04/13/2017.....	JP Morgan Securities LLC.....		3,016,633	3,024,194		4FE.....
000000 00 0	Burger King Term Ln B3 Nt 2 3.974% 02/.....		A.....	04/13/2017.....	JP Morgan Securities LLC.....		4,449,051	4,460,202		4FE.....
000000 00 0	Burger King Term Ln B3 Nt 2 3.974% 02/.....		A.....	06/30/2017.....	Tax Free Exchange.....		565,380	566,497	5,525	4FE.....
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B 3.87.....		A.....	04/04/2017.....	Citigroup.....		3,528,104	3,572,763	8,461	2FE.....
066800 AE 3	Banro Corporation 2nd Lien Nt 10.000% 0.....		A.....	04/15/2017.....	Taxable Exchange.....		1,600,647	1,725,000		5*.....
136385 AW 1	Canadian Natural Resources Sr Nt 2.950.....		A.....	05/23/2017.....	JP Morgan Securities LLC.....		8,986,770	9,000,000		2FE.....
136385 AX 9	Canadian Natural Resources Sr Nt 3.850.....		A.....	05/24/2017.....	Various.....		13,508,115	13,500,000		2FE.....
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500.....		A.....	05/30/2017.....	Direct.....		1,770,969	1,770,000	25,398	4FE.....

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)
000000 00 0	Evraz Group SA Sr Nt 6.500% 04/22/20.....		D.....	05/24/2017.....	Direct.....		1,649,200	1,550,000	10,635	4FE.....
000000 00 0	Grupo Aval Ltd Sr Nt 4.750% 09/26/22.....		D.....	05/24/2017.....	Direct.....		1,090,588	1,075,000	9,078	3FE.....
000000 00 0	Turkiye IS Bankasi AS Sr Nt 6.125% 04/.....		D.....	05/12/2017.....	Direct.....		2,218,500	2,175,000	7,252	3FE.....
00164M DG 5	ALM Loan Funding CLO Ser 2015-12A A1R.....		C.....	06/08/2017.....	Goldman Sachs & Company.....		11,000,000	11,000,000	52,965	1FE.....
00176D AJ 8	American Money Mgmt Corp CLO Ser 2013-13.....		C.....	06/23/2017.....	MUFg Securities Inc.....		4,500,000	4,500,000		1Z.....
04964R AM 8	Atrium CDO Corp CLO Ser 10A CI AR 2.10.....		C.....	05/12/2017.....	MUFg Securities Inc.....		25,000,000	25,000,000	69,619	1FE.....
05565Q DF 2	BP Capital Markets PLC Sr Nt 3.017% 01.....		D.....	04/10/2017.....	Wells Fargo Securities LLC.....		1,934,340	2,000,000	14,582	1FE.....
05565Q DH 8	BP Capital Markets PLC Nt 3.723% 11/28.....		D.....	04/18/2017.....	Citigroup.....		2,590,325	2,500,000	36,971	1FE.....
05565Q DM 7	BP Capital Markets PLC Sr Nt 3.588% 04.....		C.....	04/13/2017.....	Morgan Stanley & Co LLC.....		2,548,475	2,500,000	16,196	1FE.....
067687 AC 7	Barmingo Finance Pty LTD Secured Nt 6.....		D.....	04/18/2017.....	Direct.....		500,000	500,000		4FE.....
139612 AE 5	Capex SA Sr Nt 6.875% 05/15/24.....		D.....	05/10/2017.....	Direct.....		500,000	500,000		4FE.....
15238X AB 5	Central American Bottling Corp Sr Nt 5.....		D.....	06/20/2017.....	Direct.....		823,438	775,000	17,701	3FE.....
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07.....		D.....	06/29/2017.....	Direct.....		1,300,000	1,300,000		3FE.....
40054F AA 5	Grupo Kaltex SA de CV Secured Nt 8.875.....		D.....	04/06/2017.....	Direct.....		825,000	825,000		4FE.....
482637 AB 1	KOKS OAO Sr Nt 7.500% 05/04/22.....		D.....	04/26/2017.....	Direct.....		1,625,000	1,625,000		4FE.....
566067 AA 2	Marble II Pte Ltd Sec Nt 5.300% 06/20/.....		D.....	06/13/2017.....	Direct.....		800,000	800,000		3FE.....
71642Q AB 3	Petra Diamonds LLC 2nd Lien Nt 7.250%.....		D.....	04/05/2017.....	Direct.....		524,963	525,000		4FE.....
71647N AS 8	Petrobras Global Finance Sr Nt 7.375%.....		D.....	05/15/2017.....	Direct.....		1,594,333	1,450,000	37,131	3FE.....
86074Q AM 4	Stillwater Mining Co Sr Nt 6.125% 06/2.....		D.....	06/20/2017.....	Direct.....		272,096	275,000		3FE.....
86074Q AN 2	Stillwater Mining Co Sr Nt 7.125% 06/2.....		D.....	06/20/2017.....	Direct.....		1,206,735	1,225,000		4FE.....
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 1.....		D.....	04/12/2017.....	Bank of America BISD Dealer.....		20,000,000	20,000,000		2Z.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							568,326,602	566,241,564	929,924	XXX.....
8399997. Total - Bonds - Part 3.....							614,275,145	609,346,564	1,119,371	XXX.....
8399999. Total - Bonds.....							614,275,145	609,346,564	1,119,371	XXX.....
Common Stocks - Industrial and Miscellaneous										
69120# 10 6	Owl Rock Capital Corp Com.....			06/09/2017.....	Direct.....	857,410.830	12,852,103	XXX		L.....
066800 95 4	Banro Corporation Com (CAD).....			04/15/2017.....	Taxable Exchange.....	992,072.000	124,353	XXX		L.....
066800 95 4	Banro Corporation Com (CAD).....			05/31/2017.....	Tax Free Exchange.....	99,207.000	124,353	XXX		L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....							13,100,809	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates										
63861* 11 4	Nationwide Agribusiness Ins Co.....			04/30/2017.....	Capital Contribution.....		120,000,000	XXX		K.....
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							120,000,000	XXX	0	XXX.....
Common Stocks - Mutual Funds										
63867N 21 6	Nationwide Dest 2055-C (Seed).....			06/13/2017.....	Direct.....	3.250	43	XXX		L.....
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....			06/13/2017.....	Direct.....	9.400	79	XXX		L.....
63867R 50 6	Nationwide Bd Fd-R (Seed).....			06/30/2017.....	Direct.....	0.670	6	XXX		L.....
63867R 61 3	Nationwide Fd-R (Seed).....			06/09/2017.....	Direct.....	0.120	3	XXX		L.....
63867V 24 2	Nationwide Alt Alloc Fund CI Ins Sv(Seed.....			06/09/2017.....	Direct.....	1.290	13	XXX		L.....
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst(Seed.....			06/30/2017.....	Direct.....	8.770	85	XXX		L.....
9299999. Total - Common Stocks - Mutual Funds.....							229	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....							133,101,038	XXX	0	XXX.....
9799999. Total - Common Stocks.....							133,101,038	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							133,101,038	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							747,376,183	XXX	1,119,371	XXX.....

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

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																								
137001	AA	1	Canal Barge Inc US Govt Gtd Title XI Nt.....	..	04/01/2017.	Redemption	100.0000.....		5,000	5,000	5,050	5,015		(15)		(15)		5,000			0	180	04/01/2018.	1.....
36179S	T7	2	GNMA Pool MA4174 5.000% 11/20/24....	..	06/01/2017.	Paydown.....	.....	.....	1,237	1,237	1,281	.....	.....(43)	.....	.....(43)	.....	.....1,237	.....	.....	.....0	16	11/20/2024.	1.....	
36202C	4P	5	GNMA Pool #2630 6.500% 08/20/28.....	..	06/01/2017.	Paydown.....	.....	.....	517	517	543	.....	.....(21)	.....	.....(21)	.....	.....517	.....	.....	.....0	14	08/20/2028.	1.....	
36217D	M5	0	GNMA Pool #190380 7.500% 06/15/17....	..	04/01/2017.	Paydown.....	.....	.....	83	83	83	82	.....	.....	.....0	.....	.....83	.....	.....	.....0	2	06/15/2017.	1.....	
36218C	HY	4	GNMA Pool #218147 8.500% 05/15/17....	..	05/01/2017.	Paydown.....	.....	.....	191	191	190	191	.....	.....1	.....	.....1	191	.....	.....	.....0	6	05/15/2017.	1.....	
38377N	N7	5	GNMA REMIC Ser 2010-164 CI BD 3.500% 0	..	06/01/2017.	Paydown.....			643,861	643,861	635,640	640,848		3,013		3,013		643,861			0	10,640	09/20/2037.	1.....
38377U	PV	4	GNMA REMIC Ser 2011-34 CI PB 4.000% 08	..	06/01/2017.	Paydown.....			134,069	134,069	129,484	132,595		1,474		1,474		134,069			0	2,681	08/20/2039.	1.....
38377X	NE	8	GNMA REMIC Ser 2011-112 CI GN 2.000% 1	..	06/01/2017.	Paydown.....			821,082	821,082	817,754	819,959		1,123		1,123		821,082			0	6,208	11/20/2036.	1.....
455780	AG	1	Indonesia (Republic of) AID Sr Nt 8.90.....	..	06/01/2017.	Redemption	100.0000.....	.....	50,000	50,000	54,500	51,516	(1,516)	.....	.....(1,516)	.....	.....50,000	.....	.....	.....0	2,225	06/01/2021.	1.....	
491798	AA	2	Kenya (Republic of) AID Sr Nt 10.000% 1..	..	04/15/2017.	Redemption	100.0000.....	.....	58,824	58,824	64,265	59,742	(918)	.....	.....(918)	.....	.....58,824	.....	.....	.....0	2,941	10/15/2018.	1.....	
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB	..	06/01/2017.	Paydown.....			125,375	125,375	122,623	124,038		1,337		1,337		125,375			0	3,339	06/15/2024.	1.....
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	06/01/2017.	Paydown.....	.....	.....	80,841	80,841	83,092	81,765	(924)	.....	.....(924)	.....	.....80,841	.....	.....	.....0	2,451	09/15/2025.	1.....	
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	06/01/2017.	Paydown.....	.....	.....	108,802	108,802	108,261	108,364	438	.....	.....438	.....	.....108,802	.....	.....	.....0	3,108	06/15/2026.	1.....	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1	..	06/01/2017.	Paydown.....	.....	.....	94,699	94,699	99,434	97,020	(2,321)	.....	.....(2,321)	.....	.....94,699	.....	.....	.....0	2,803	06/15/2028.	1.....	
0599999.	Total - Bonds - U.S. Government.....								2,124,581	2,124,581	2,122,200	2,121,673	0	1,628	0	1,628	0	2,124,581	0	0	0	36,614	XXX	XXX
Bonds - All Other Government																								
000000	00	0	Argentina (Republic of) Sr Nt 6.875% 0.....	D	04/18/2017.	Tax Free Exchange.....	.....	.....	562,581	525,000	563,850	.....	.....(1,270)	.....	.....(1,270)	.....	.....562,581	.....	.....	.....0	17,646	04/22/2021.	4FE.....	
040114	GS	3	Argentina (Republic of) Sr Nt 7.500% 0.....	D	04/18/2017.	Tax Free Exchange.....			478,183	425,000	480,548	446,250	33,248	(1,315)		31,933		478,183			0	15,583	04/22/2026.	4FE.....
040114	HJ	2	Argentina (Republic of) Sr Nt 6.875% 0.....	D	04/18/2017.	Tax Free Exchange.....	.....	.....	1,536,457	1,550,000	1,536,236	.....	.....221	.....	.....221	.....	.....1,536,457	.....	.....	.....0	24,273	01/26/2027.	4FE.....	
74409A	AA	7	Province of Santa Fe Sr Nt 6.900% 11/0....	D	06/21/2017.	Direct.....	.....	.....	612,000	600,000	600,000	564,000	36,000	.....	.....36,000	.....	.....600,000	.....	.....12,000	12,000	26,680	11/01/2027.	4FE.....	
1099999.	Total - Bonds - All Other Government.....								3,189,221	3,100,000	3,180,634	1,010,250	69,248	(2,364)	0	66,884	0	3,177,221	0	12,000	12,000	84,182	XXX	XXX
Bonds - U.S. States, Territories and Possessions																								
010410	6E	3	Alabama St GO Cap Impt Ser D 4.000% 06	..	06/01/2017.	Maturity.....	.....	.....	2,000,000	2,000,000	2,132,064	2,011,886	(11,886)	.....	.....(11,886)	.....	.....2,000,000	.....	.....	.....0	40,000	06/01/2017.	1FE.....	
419791	ZY	7	Hawaii St GO Ser DJ 5.000% 04/01/20.....	..	04/01/2017.	Call	100.0000.....	.....	900,000	900,000	966,187	902,634	(2,634)	.....	.....(2,634)	.....	.....900,000	.....	.....	.....0	22,500	04/01/2020.	1FE.....	
419791	ZZ	4	Hawaii St GO Ser DJ 5.000% 04/01/20.....	..	04/01/2017.	Call	100.0000.....	.....	100,000	100,000	107,354	100,293	(293)	.....	.....(293)	.....	.....100,000	.....	.....	.....0	2,500	04/01/2020.	1FE.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								3,000,000	3,000,000	3,205,605	3,014,813	0	(14,813)	0	(14,813)	0	3,000,000	0	0	0	65,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States																								
251093	S5	0	Detroit Mich GO Dist St Aid 5.000% 11/.....	..	06/21/2017.	Call	100.0000.....	.....	(7,500,000)	(7,500,000)	(7,381,050)	(7,408,852)	.....	.....	.....0	.....	.....(7,408,852)	.....	.....(91,148)	(91,148)	15,100,000	11/01/2030.	1FE.....	
251093	S5	0	Detroit Mich GO Dist St Aid 5.000% 11/.....	..	06/21/2017.	Redemption	103.0000.....		7,725,000	7,500,000	7,381,050	7,408,852		316,148		316,148		7,725,000			0	125,000	11/01/2030.	1FE.....
442402	6U	2	Houston TX ISD GO Ref Ser B 5.000% 02/.....	..	06/12/2017.	Call	100.0000.....	.....	9,500,000	9,500,000	10,117,025	9,508,294	(8,294)	.....	.....(8,294)	.....	.....9,500,000	.....	.....	.....0	391,875	02/15/2020.	1FE.....	
442402	6W	8	Houston TX ISD GO Ref Ser B 5.000% 02/.....	..	06/12/2017.	Call	100.0000.....	.....	10,000,000	10,000,000	10,157,900	10,002,627	(2,627)	.....	.....(2,627)	.....	.....10,000,000	.....	.....	.....0	412,500	02/15/2024.	1FE.....	
524786	WA	4	Lehigh Cnty PA GO Ser A 5.000% 11/15/1.....	..	05/15/2017.	Tax Free Exchange.....	.....	.....	11,915,446	11,855,000	12,344,195	11,959,327	(43,881)	.....	.....(43,881)	.....	.....11,915,446	.....	.....	.....0	296,375	11/15/2017.	1FE.....	

QE05

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)
592112	JW	7	Met Govt Nashville & D Cnty GO Ser A Pre	..	05/15/2017.	Call 100.0000.....	.....	.....410,000	410,000	464,331	414,070	.....	.....(4,070)	.....	.....(4,070)	.....	.....410,000	.....	.....	.....0	10,250	05/15/2020.	1.....
592112	KB	1	Met Govt Nashville & D Cnty GO Ser A Unr	..	05/15/2017.	Call 100.0000.....	.....	.....6,825,000	6,825,000	7,369,989	6,871,647	.....	.....(46,647)	.....	.....(46,647)	.....	.....6,825,000	.....	.....	.....0	170,625	05/15/2020.	1FE.....
2499999.			Total - Bonds - U.S. Political Subdivisions of States.....					38,875,446	38,590,000	40,453,440	38,755,965	0	210,629	0	210,629	0	38,966,594	0	(91,148)	(91,148)	16,506,625	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

3128F2	EB	7	FHLMC Gold PC Pool #D62830 7.000% 08/1	..	06/01/2017.	Paydown.....	.....	.....315	315	307	310	.....	.....6	.....	.....6	.....	.....315	.....	.....	.....0	9	08/15/2025.	1.....
3128F2	FX	8	FHLMC Gold PC Pool #D62882 7.000% 08/1	..	06/01/2017.	Paydown.....	.....	.....1,031	1,031	1,005	1,014	.....	.....18	.....	.....18	.....	.....1,031	.....	.....	.....0	30	08/15/2025.	1.....
3128NE	A5	9	FHLMC Pool #1A0028 3.762% 10/25/35..	..	06/01/2017.	Paydown.....	.....	.....4,698	4,698	4,743	4,716	.....	.....(18)	.....	.....(18)	.....	.....4,698	.....	.....	.....0	86	10/25/2035.	1.....
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	06/15/2017.	Paydown.....	.....	.....7,167	7,167	7,261	7,178	.....	.....(11)	.....	.....(11)	.....	.....7,167	.....	.....	.....0	261	05/15/2021.	1.....
312905	E4	0	FHLMC REMIC Ser 1085 CI G 8.500% 05/15	..	06/01/2017.	Paydown.....	.....	.....1,752	1,752	1,742	1,744	.....	.....8	.....	.....8	.....	.....1,752	.....	.....	.....0	61	05/15/2021.	1.....
312905	YJ	5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	06/01/2017.	Paydown.....	.....	.....3,920	3,920	4,136	4,032	.....	.....(113)	.....	.....(113)	.....	.....3,920	.....	.....	.....0	146	05/15/2021.	1.....
312906	E5	5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	..	06/01/2017.	Paydown.....	.....	.....3,285	3,285	3,162	3,249	.....	.....37	.....	.....37	.....	.....3,285	.....	.....	.....0	123	08/15/2021.	1.....
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	06/01/2017.	Paydown.....	.....	.....5,287	5,287	5,423	5,346	.....	.....(59)	.....	.....(59)	.....	.....5,287	.....	.....	.....0	159	12/15/2022.	1.....
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	06/01/2017.	Paydown.....	.....	.....35,091	35,091	36,096	35,529	.....	.....(437)	.....	.....(437)	.....	.....35,091	.....	.....	.....0	1,002	05/15/2023.	1.....
31292G	PB	6	FHLMC Gold PC Pool #C00418 7.000% 08/1	..	06/01/2017.	Paydown.....	.....	.....171	171	166	167	.....	.....3	.....	.....3	.....	.....171	.....	.....	.....0	5	08/15/2025.	1.....
3132GK	ZN	9	FHLMC Pool #Q04649 3.500% 11/15/41..	..	06/01/2017.	Paydown.....	.....	.....1,160,430	1,160,430	1,206,115	1,204,222	.....	.....(43,792)	.....	.....(43,792)	.....	.....1,160,430	.....	.....	.....0	17,054	11/15/2041.	1.....
3132GL	XT	6	FGLMC Pool #Q05490 3.500% 01/15/42..	..	06/01/2017.	Paydown.....	.....	.....490,001	490,001	509,220	508,239	.....	.....(18,238)	.....	.....(18,238)	.....	.....490,001	.....	.....	.....0	7,332	01/15/2042.	1.....
3132GR	AS	0	FGLMC Pool #Q06017 3.500% 02/15/42..	..	06/01/2017.	Paydown.....	.....	.....389,347	389,347	404,649	403,862	.....	.....(14,515)	.....	.....(14,515)	.....	.....389,347	.....	.....	.....0	6,390	02/15/2042.	1.....
3132GR	ZW	4	FGLMC Pool #Q06757 3.500% 03/15/42..	..	06/01/2017.	Paydown.....	.....	.....74,038	74,038	76,309	76,265	.....	.....(2,227)	.....	.....(2,227)	.....	.....74,038	.....	.....	.....0	961	03/15/2042.	1.....
3132GT	GV	3	FHLMC Pool #Q08012 3.500% 04/15/42..	..	06/01/2017.	Paydown.....	.....	.....1,144,890	1,144,890	1,189,710	1,187,341	.....	.....(42,451)	.....	.....(42,451)	.....	.....1,144,890	.....	.....	.....0	17,204	04/15/2042.	1.....
31335G	EC	5	FHLMC Gold PC Pool #C80131 6.000% 03/1	..	06/01/2017.	Paydown.....	.....	.....10,012	10,012	9,782	9,863	.....	.....149	.....	.....149	.....	.....10,012	.....	.....	.....0	209	03/15/2024.	1.....
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	06/01/2017.	Paydown.....	.....	.....16,981	16,981	17,840	17,291	.....	.....(310)	.....	.....(310)	.....	.....16,981	.....	.....	.....0	446	12/15/2023.	1.....
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24	..	06/01/2017.	Paydown.....	.....	.....20,389	20,389	21,094	20,688	.....	.....(299)	.....	.....(299)	.....	.....20,389	.....	.....	.....0	586	02/15/2024.	1.....
3133T3	X8	6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24	..	06/01/2017.	Paydown.....	.....	.....40,947	40,947	41,204	40,981	.....	.....(34)	.....	.....(34)	.....	.....40,947	.....	.....	.....0	1,130	02/15/2024.	1.....
3133T6	M4	0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	06/01/2017.	Paydown.....	.....	.....18,229	18,229	18,793	18,499	.....	.....(269)	.....	.....(269)	.....	.....18,229	.....	.....	.....0	496	04/15/2026.	1.....
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2	..	06/01/2017.	Paydown.....	.....	.....5,211	5,211	5,378	5,274	.....	.....(63)	.....	.....(63)	.....	.....5,211	.....	.....	.....0	152	06/17/2027.	1.....
3133TC	6P	8	FHLMC Structured Ser 2008 M 7.000% 11/	..	06/01/2017.	Paydown.....	.....	.....46,987	46,987	48,787	47,996	.....	.....(1,009)	.....	.....(1,009)	.....	.....46,987	.....	.....	.....0	1,325	11/20/2027.	1.....

QE05.1

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			06/01/2017.	Paydown.....		153,241	153,241	152,784	152,837	.....	.....404		404	.....	.....153,241	.....		.....0	3,748	01/15/2019.	1.....
31340Y GR 4	04/15/20			06/15/2017.	Paydown.....		1,605	1,605	1,663	1,600	.....	.....5		5		1,605	.....		.....0	63	04/15/2020.	1.....
31342A P4 5	FHLMC Pool #780443 2.809% 03/25/33..			06/01/2017.	Paydown.....		14,647	14,647	14,632	14,618	.....	.....29		29		14,647	.....		.....0	186	03/25/2033.	1.....
31356B CJ 7	FHLMC Gold PC Pool #D49973 6.000% 03/1			06/01/2017.	Paydown.....		1,625	1,625	1,454	1,518	.....	.....107		107		1,625	.....		.....0	41	03/15/2024.	1.....
31358E MW 9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2			06/01/2017.	Paydown.....		6,630	6,630	7,442	6,909	.....	.....(280)		(280)		6,630	.....		.....0	277	06/25/2020.	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2			06/01/2017.	Paydown.....		5,531	5,531	5,401	5,476	.....	.....55		55		5,531	.....		.....0	198	07/25/2020.	1.....
31358E XG 2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2			06/01/2017.	Paydown.....		5,702	5,702	5,684	5,670	.....	.....32		32		5,702	.....		.....0	219	07/25/2020.	1.....
31358G PP 6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2			06/01/2017.	Paydown.....		4,271	4,271	4,597	4,363	.....	.....(92)		(92)		4,271	.....		.....0	147	05/25/2021.	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2			06/01/2017.	Paydown.....		1,819	1,819	1,787	1,803	.....	.....16		16		1,819	.....		.....0	68	06/25/2021.	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2			06/01/2017.	Paydown.....		1,160	1,160	1,114	1,145	.....	.....15		15		1,160	.....		.....0	41	07/25/2021.	1.....
31358H XU 4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2			06/01/2017.	Paydown.....		4,726	4,726	4,924	4,765	.....	.....(39)		(39)		4,726	.....		.....0	168	07/25/2021.	1.....
31358M P4 0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2			06/01/2017.	Paydown.....		5,897	5,897	6,135	5,955	.....	.....(58)		(58)		5,897	.....		.....0	194	05/25/2022.	1.....
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/			06/01/2017.	Paydown.....		6,586	6,586	6,474	6,493	.....	.....93		93		6,586	.....		.....0	181	04/25/2022.	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2			06/01/2017.	Paydown.....		8,163	8,163	8,398	8,239	.....	.....(76)		(76)		8,163	.....		.....0	232	07/25/2022.	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/			06/01/2017.	Paydown.....		1,943	1,943	1,915	1,925	.....	.....17		17		1,943	.....		.....0	43	07/25/2023.	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25			06/01/2017.	Paydown.....		22,940	22,940	22,639	22,788	.....	.....152		152		22,940	.....		.....0	602	07/25/2023.	1.....
31359K 2K 2	FNMA REMIC Ser 1996-M7 CI Z 6.640% 05/			06/01/2017.	Paydown.....		777	777	753	767	.....	.....9		9		777	.....		.....0	22	05/17/2036.	1.....
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1			06/01/2017.	Paydown.....		12,737	12,737	13,681	13,423	.....	.....(685)		(685)		12,737	.....		.....0	378	01/17/2037.	1.....
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18			06/01/2017.	Paydown.....		51,661	51,661	50,643	51,028	.....	.....633		633		51,661	.....		.....0	1,377	09/18/2027.	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10			06/01/2017.	Paydown.....		1,654	1,654	1,696	1,677	.....	.....(23)		(23)		1,654	.....		.....0	43	10/17/2038.	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1			06/01/2017.	Paydown.....		3,862	3,862	3,849	3,840	.....	.....22		22		3,862	.....		.....0	146	10/25/2019.	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1			06/01/2017.	Paydown.....		2,575	2,575	2,477	2,547	.....	.....28		28		2,575	.....		.....0	92	10/25/2019.	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2			06/01/2017.	Paydown.....		976	976	975	971	.....	.....5		5		976	.....		.....0	39	04/25/2020.	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)
313603 5J 7	FNMA REMIC Ser 1990-41D	9.500% 04/25/2	..	06/01/2017.	Paydown.....		17,216	17,216	18,786	17,690	.....	.....(474)	.....	.....(474)	.....	.....17,216	.....	.....	.....0	686	04/25/2020.	1.....
313603 GW 6	FNMA REMIC Ser 1989-86E	8.750% 11/25/1	..	06/01/2017.	Paydown.....		1,134	1,134	1,099	1,123	.....	.....12	.....	.....12	.....	.....1,134	.....	.....	.....0	41	11/25/2019.	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E	8.700% 12/25/1	..	06/01/2017.	Paydown.....		1,395	1,395	1,385	1,388	.....	.....7	.....	.....7	.....	.....1,395	.....	.....	.....0	51	12/25/2019.	1.....
313603 QH 8	FNMA REMIC Ser 1990-1D	8.800% 01/25/20	..	06/01/2017.	Paydown.....		653	653	643	648	.....	.....5	.....	.....5	.....	.....653	.....	.....	.....0	24	01/25/2020.	1.....
313603 TW 2	FNMA REMIC Ser 1990-4Z	9.350% 01/25/20	..	06/01/2017.	Paydown.....		23,542	23,542	25,887	23,948	.....	.....(406)	.....	.....(406)	.....	.....23,542	.....	.....	.....0	922	01/25/2020.	1.....
31373U ZC 4	FNMA Pool #304139	9.000% 01/25/25.....	..	06/01/2017.	Paydown.....		158	158	165	163	.....	.....(5)	.....	.....(5)	.....	.....158	.....	.....	.....0	6	01/25/2025.	1.....
31377H VB 5	FNMA DUS Pool #377810	7.500% 05/25/27	..	06/01/2017.	Paydown.....		29	29	29	29	.....	.....	.....	.....0	.....	.....29	.....	.....	.....0	1	05/25/2027.	1.....
31377M AP 6	FNMA DUS Pool #380814	6.030% 12/25/19	..	06/01/2017.	Paydown.....		57,380	57,380	61,585	58,066	.....	.....(686)	.....	.....(686)	.....	.....57,380	.....	.....	.....0	1,443	12/25/2019.	1.....
31377T BE 5	FNMA DUS Pool #386237	4.950% 06/25/19	..	06/01/2017.	Paydown.....		9,097	9,097	9,493	9,140	.....	.....(43)	.....	.....(43)	.....	.....9,097	.....	.....	.....0	188	06/25/2019.	1.....
3137A3 HS 1	FHLMC REMIC Ser 3751 CI MC	4.000% 07/1	..	06/01/2017.	Paydown.....		458,102	458,102	458,927	457,607	.....	.....495	.....	.....495	.....	.....458,102	.....	.....	.....0	7,579	07/15/2037.	1.....
3137A5 R7 1	FHLMC REMIC Ser 3786 CI EB	4.000% 08/1	..	06/01/2017.	Paydown.....		336,866	336,866	343,882	337,652	.....	.....(786)	.....	.....(786)	.....	.....336,866	.....	.....	.....0	5,609	08/15/2035.	1.....
31381L NY 9	FNMA Pool #464007	6.650% 01/25/28.....	..	06/01/2017.	Paydown.....		9,495	9,495	12,152	11,786	.....	.....(2,291)	.....	.....(2,291)	.....	.....9,495	.....	.....	.....0	263	01/25/2028.	1.....
3138A8 F4 3	FNMA Pool #AH6486	4.000% 03/25/41...	..	06/01/2017.	Paydown.....		200,242	200,242	201,593	201,586	.....	.....(1,343)	.....	.....(1,343)	.....	.....200,242	.....	.....	.....0	3,454	03/25/2041.	1.....
3138AE J8 7	FNMA Pool #AI1186	4.000% 04/25/41.....	..	06/01/2017.	Paydown.....		466,260	466,260	469,402	469,385	.....	.....(3,125)	.....	.....(3,125)	.....	.....466,260	.....	.....	.....0	7,611	04/25/2041.	1.....
3138MC 3U 6	FNMA Pool #AP8910	3.500% 10/25/42.....	..	06/01/2017.	Paydown.....		576,244	576,244	582,006	581,684	.....	.....(5,440)	.....	.....(5,440)	.....	.....576,244	.....	.....	.....0	8,561	10/25/2042.	1.....
3138W9 GP 9	FNMA Pool #AS0205	3.000% 08/25/43.....	..	06/01/2017.	Paydown.....		64,709	64,709	61,362	61,543	.....	.....3,166	.....	.....3,166	.....	.....64,709	.....	.....	.....0	830	08/25/2043.	1.....
3138W9 KQ 2	FNMA Pool #AS0302	3.000% 08/25/43.....	..	06/01/2017.	Paydown.....		281,995	281,995	267,410	268,257	.....	.....13,738	.....	.....13,738	.....	.....281,995	.....	.....	.....0	3,657	08/25/2043.	1.....
3138W9 LM 0	FNMA Pool #AS0331	3.000% 08/25/43.....	..	06/01/2017.	Paydown.....		80,734	80,734	76,559	76,801	.....	.....3,933	.....	.....3,933	.....	.....80,734	.....	.....	.....0	1,069	08/25/2043.	1.....
3138WE NA 3	FNMA Pool #AS4884	3.000% 05/25/45.....	..	06/01/2017.	Paydown.....		1,479,812	1,479,812	1,495,188	1,494,735	.....	.....(14,923)	.....	.....(14,923)	.....	.....1,479,812	.....	.....	.....0	18,790	05/25/2045.	1.....
3138WE RA 9	FNMA Pool #AS4980	3.000% 05/25/45.....	..	06/01/2017.	Paydown.....		824,492	824,492	828,735	828,615	.....	.....(4,123)	.....	.....(4,123)	.....	.....824,492	.....	.....	.....0	10,221	05/25/2045.	1.....
3138WE VB 2	FNMA Pool #AS5109	3.500% 06/25/45.....	..	06/01/2017.	Paydown.....		1,579,045	1,579,045	1,634,064	1,632,731	.....	.....(53,687)	.....	.....(53,687)	.....	.....1,579,045	.....	.....	.....0	23,540	06/25/2045.	1.....
3138WF B6 2	FNMA Pool #AS5460	3.500% 07/25/45.....	..	06/01/2017.	Paydown.....		1,126,210	1,126,210	1,173,546	1,172,398	.....	.....(46,188)	.....	.....(46,188)	.....	.....1,126,210	.....	.....	.....0	16,984	07/25/2045.	1.....
3138WF NY 8	FNMA Pool #AS5806	3.000% 09/25/45.....	..	06/01/2017.	Paydown.....		378,866	378,866	382,151	382,057	.....	.....(3,191)	.....	.....(3,191)	.....	.....378,866	.....	.....	.....0	5,004	09/25/2045.	1.....
3138WW BR 9	FNMA Pool #AT8147	3.000% 07/25/43.....	..	06/01/2017.	Paydown.....		133,300	133,300	129,114	129,277	.....	.....4,023	.....	.....4,023	.....	.....133,300	.....	.....	.....0	1,420	07/25/2043.	1.....
3138X0 Y2 8	FNMA Pool #AU1628	3.000% 07/25/43.....	..	06/01/2017.	Paydown.....		128,451	128,451	121,808	122,172	.....	.....6,279	.....	.....6,279	.....	.....128,451	.....	.....	.....0	1,597	07/25/2043.	1.....
3138X0 Y5 1	FNMA Pool #AU1631	3.000% 07/25/43.....	..	06/01/2017.	Paydown.....		166,423	166,423	161,197	161,491	.....	.....4,933	.....	.....4,933	.....	.....166,423	.....	.....	.....0	2,086	07/25/2043.	1.....
3138X0 Y6 9	FNMA Pool #AU1632	3.000% 07/25/43.....	..	06/01/2017.	Paydown.....		754,375	754,375	720,509	722,370	.....	.....32,005	.....	.....32,005	.....	.....754,375	.....	.....	.....0	9,620	07/25/2043.	1.....
3138X2 VU 5	FNMA Pool #AU3326	3.500% 07/25/43.....	..	06/01/2017.	Paydown.....		459,805	459,805	464,403	463,918	.....	.....(4,113)	.....	.....(4,113)	.....	.....459,805	.....	.....	.....0	6,707	07/25/2043.	1.....
3138X3 CJ 9	FNMA Pool #AU3672	3.500% 07/25/43.....	..	06/01/2017.	Paydown.....		164,350	164,350	165,993	165,835	.....	.....(1,486)	.....	.....(1,486)	.....	.....164,350	.....	.....	.....0	2,527	07/25/2043.	1.....
3138X3 EJ 7	FNMA Pool #AU3736	3.000% 08/25/43.....	..	06/01/2017.	Paydown.....		581,485	581,485	563,223	564,260	.....	.....17,225	.....	.....17,225	.....	.....581,485	.....	.....	.....0	7,427	08/25/2043.	1.....
3138YH U2 4	FNMA Pool #AY4200	3.000% 05/25/45.....	..	06/01/2017.	Paydown.....		831,953	831,953	836,633	836,446	.....	.....(4,493)	.....	.....(4,493)	.....	.....831,953	.....	.....	.....0	10,646	05/25/2045.	1.....
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	6.500% 09/25	..	06/01/2017.	Paydown.....		16,286	16,286	16,838	16,564		(278)		(278)		16,286			0	472	09/25/2031.	1.....

QE05.3

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

QE05.4

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)
313920 XZ 8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1		..	06/01/2017.	Paydown.....		9,082	9,082	9,029	9,115	.....	.....(33)	.....	.....(33)	.....	.....9,082	.....	.....	.....0	255	10/25/2031.	1.....
31392E 6A 3	FNMA REMIC Ser 2002-67 CI AN 5.000% 11		..	06/01/2017.	Paydown.....		65,347	65,347	65,215	65,144	.....	.....203	.....	.....203	.....	.....65,347	.....	.....	.....0	1,352	11/25/2017.	1.....
31392E FL 9	FNMA REMIC Ser 2002-55 CI GC 5.500% 09		..	06/01/2017.	Paydown.....		181	181	187	181	.....	.....	.....	.....0	.....	.....181	.....	.....	.....0	3	09/25/2017.	1.....
31392E SX 9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/		..	06/01/2017.	Paydown.....		159	159	165	159	.....	.....	.....	.....0	.....	.....159	.....	.....	.....0	3	09/25/2017.	1.....
31392R YX 3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1		..	06/01/2017.	Paydown.....		48,639	48,639	48,379	48,422	.....	.....217	.....	.....217	.....	.....48,639	.....	.....	.....0	1,179	08/15/2032.	1.....
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		..	06/01/2017.	Paydown.....		14,889	14,889	15,508	15,051	.....	.....(162)	.....	.....(162)	.....	.....14,889	.....	.....	.....0	364	08/15/2022.	1.....
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		..	06/01/2017.	Paydown.....		7,990	7,990	8,163	7,986	.....	.....4	.....	.....4	.....	.....7,990	.....	.....	.....0	191	09/15/2017.	1.....
31392U MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		..	06/01/2017.	Paydown.....		18,524	18,524	19,130	18,520	.....	.....4	.....	.....4	.....	.....18,524	.....	.....	.....0	427	09/15/2017.	1.....
31392U RH 9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1		..	06/01/2017.	Paydown.....		46	46	47	46	.....	.....	.....	.....0	.....	.....46	.....	.....	.....0	1	09/15/2017.	1.....
31393A 2V 8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05		..	06/01/2017.	Paydown.....		98,114	98,114	100,322	98,371	.....	.....(257)	.....	.....(257)	.....	.....98,114	.....	.....	.....0	2,224	05/25/2023.	1.....
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%		..	06/01/2017.	Paydown.....		68,101	68,101	68,633	68,275	.....	.....(174)	.....	.....(174)	.....	.....68,101	.....	.....	.....0	1,464	10/25/2042.	1.....
31394W CK 2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1		..	06/01/2017.	Paydown.....		35,007	35,007	31,720	33,589	.....	.....1,418	.....	.....1,418	.....	.....35,007	.....	.....	.....0	660	04/15/2024.	1.....
31397S KV 5	FNMA REMIC Ser 2011-30 CI LC 3.500% 12		..	06/01/2017.	Paydown.....		1,114,720	1,114,720	1,099,581	1,109,824	.....	.....4,896	.....	.....4,896	.....	.....1,114,720	.....	.....	.....0	16,620	12/25/2036.	1.....
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18.....		..	06/01/2017.	Paydown.....		12,814	12,814	11,949	12,586	.....	.....228	.....	.....228	.....	.....12,814	.....	.....	.....0	182	10/25/2018.	1.....
31408G KD 8	FNMA Pool #850892 5.000% 10/01/35.....		..	06/01/2017.	Paydown.....		77,042	77,042	77,042	77,042	.....	.....	.....	.....0	.....	.....77,042	.....	.....	.....0	1,910	10/01/2035.	1.....
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35.....		..	06/01/2017.	Paydown.....		7,433	7,433	7,433	7,433	.....	.....	.....	.....0	.....	.....7,433	.....	.....	.....0	153	10/01/2035.	1.....
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36.....		..	06/01/2017.	Paydown.....		2,321	2,321	2,321	2,321	.....	.....	.....	.....0	.....	.....2,321	.....	.....	.....0	49	01/25/2036.	1.....
3140E2 4V 0	FNMA Pool #AZ9835 3.000% 09/25/45.....		..	06/01/2017.	Paydown.....		315,334	315,334	318,068	317,997	.....	.....(2,663)	.....	.....(2,663)	.....	.....315,334	.....	.....	.....0	4,426	09/25/2045.	1.....
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45.....		..	06/01/2017.	Paydown.....		48,353	48,353	49,233	49,215	.....	.....(863)	.....	.....(863)	.....	.....48,353	.....	.....	.....0	598	11/25/2045.	1.....
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37.....		..	06/01/2017.	Paydown.....		430	430	438	438	.....	.....(8)	.....	.....(8)	.....	.....430	.....	.....	.....0	12	05/25/2037.	1.....
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37.....		..	06/01/2017.	Paydown.....		210,906	210,906	211,631	211,547	.....	.....(641)	.....	.....(641)	.....	.....210,906	.....	.....	.....0	4,248	07/25/2037.	1.....
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42.....		..	06/01/2017.	Paydown.....		596,241	596,241	623,817	623,169	.....	.....(26,928)	.....	.....(26,928)	.....	.....596,241	.....	.....	.....0	9,355	10/25/2042.	1.....
31417G ZX 7	FNMA Pool #AB9757 3.500% 06/25/43.....		..	06/01/2017.	Paydown.....		3,905,434	3,905,434	3,944,488	3,942,197	.....	.....(36,763)	.....	.....(36,763)	.....	.....3,905,434	.....	.....	.....0	56,795	06/25/2043.	1.....
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45..		..	06/01/2017.	Paydown.....		323,754	323,754	334,302	334,050	.....	.....(10,296)	.....	.....(10,296)	.....	.....323,754	.....	.....	.....0	4,782	07/25/2045.	1.....
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41.....		..	06/01/2017.	Paydown.....		201,298	201,298	207,201	207,176	.....	.....(5,878)	.....	.....(5,878)	.....	.....201,298	.....	.....	.....0	2,963	03/25/2041.	1.....
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40.....		..	06/01/2017.	Paydown.....		186,746	186,746	195,987	195,947	.....	.....(9,200)	.....	.....(9,200)	.....	.....186,746	.....	.....	.....0	3,002	11/25/2040.	1.....
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S		..	06/01/2017.	Call 100.0000.....		510,000	510,000	510,000	510,000	.....	.....	.....	.....0	.....	.....510,000	.....	.....	.....0	13,515	12/01/2023.	1FE.....
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S		..	06/01/2017.	Call 100.0000.....		220,000	220,000	220,000	220,000				0		220,000			0	5,940	12/01/2024.	1FE.....

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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)
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S		..	06/01/2017.	Call 100.0000.....		205,000	205,000	228,477	225,405	.....	.....(808)	.....	.....(808)	.....	.....224,597	.....	.....(19,597)	(19,597)	5,125	12/01/2026.	1FE.....
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S		..	06/01/2017.	Call 100.0000.....		195,000	195,000	194,045	194,147	.....	.....26	.....	.....26	.....	.....194,173	.....	.....827	827	3,900	12/01/2027.	1FE.....
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S		..	06/01/2017.	Call 100.0000.....		335,000	335,000	328,394	328,909	.....	.....134	.....	.....134	.....	.....329,043	.....	.....5,957	5,957	6,909	12/01/2030.	1FE.....
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S		..	06/01/2017.	Call 100.0000.....		500,000	500,000	496,770	496,958	.....	.....46	.....	.....46	.....	.....497,004	.....	.....2,996	2,996	11,250	12/01/2034.	1FE.....
54627A DA 2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT		..	06/01/2017.	Call 100.0000.....		1,405,000	1,405,000	1,406,939	1,405,117	.....	.....(117)	.....	.....(117)	.....	.....1,405,000	.....	.....	.....0	36,179	06/01/2029.	1FE.....
590545 QF 9	Mesa AZ Util Sys Rev 6.250% 07/01/23...		..	04/06/2017.	Tax Free Exchange.....		2,800,581	2,500,000	3,145,375	2,811,708	.....	.....(11,128)	.....	.....(11,128)	.....	.....2,800,581	.....	.....	.....0	119,358	07/01/2023.	1FE.....
590545 QG 7	Mesa AZ Util Sys Rev 6.250% 07/01/24...		..	04/06/2017.	Tax Free Exchange.....		2,838,813	2,500,000	3,166,250	2,849,391	.....	.....(10,578)	.....	.....(10,578)	.....	.....2,838,813	.....	.....	.....0	119,358	07/01/2024.	1FE.....
590545 QH 5	Mesa AZ Util Sys Rev 6.250% 07/01/25...		..	04/06/2017.	Tax Free Exchange.....		3,449,468	3,000,000	3,822,420	3,461,528	.....	.....(12,060)	.....	.....(12,060)	.....	.....3,449,468	.....	.....	.....0	143,229	07/01/2025.	1FE.....
594636 RC 8	Michigan St Comp Trans Rev Ref 5.250%		..	05/15/2017.	Maturity.....		5,035,000	5,035,000	5,692,319	5,060,047	.....	.....(25,047)	.....	.....(25,047)	.....	.....5,035,000	.....	.....	.....0	132,169	05/15/2017.	1FE.....
646135 QZ 9	New Jersey St Trans Auth Rev Trans Sys S		..	06/15/2017.	Maturity.....		1,985,000	1,985,000	2,284,437	1,997,950	.....	.....(12,950)	.....	.....(12,950)	.....	.....1,985,000	.....	.....	.....0	57,069	06/15/2017.	2FE.....
64711M 5V 5	New Mexico Fin Auth Rev Sub Lien Pub PJ		..	06/15/2017.	Call 100.0000.....		1,305,000	1,305,000	1,381,277	1,309,347	.....	.....(4,347)	.....	.....(4,347)	.....	.....1,305,000	.....	.....	.....0	34,256	06/15/2019.	1FE.....
649085 AA 5	New Valley Generation II Ser 2001 5.57....		..	05/01/2017.	Redemption 100.0000.....		1,110,250	1,110,250	1,137,852	1,118,693	.....	.....(8,443)	.....	.....(8,443)	.....	.....1,110,250	.....	.....	.....0	30,932	05/01/2020.	1FE.....
649876 E8 8	New York St LocGovtAssCorpRev Ref Ser E		..	04/01/2017.	Call 100.0000.....		45,000	45,000	49,656	46,571	.....	.....(84)	.....	.....(84)	.....	.....46,487	.....	.....(1,487)	(1,487)	1,125	04/01/2021.	1FE.....
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-		..	04/01/2017.	Call 100.0000.....		65,000	65,000	70,651	66,968	.....	.....(105)	.....	.....(105)	.....	.....66,863	.....	.....(1,863)	(1,863)	1,625	04/01/2021.	1FE.....
843146 U5 8	Southern IL Univ Rev Hsg & Auxiliary Fac..		..	04/01/2017.	Maturity.....		1,100,000	1,100,000	1,184,854	1,102,392	.....	.....(2,392)	.....	.....(2,392)	.....	.....1,100,000	.....	.....	.....0	28,875	04/01/2017.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments..		..				45,484,028	44,395,166	47,989,511	45,856,460	0	(359,264)	0	(359,264)	0	45,497,195	0	(13,167)	(13,167)	1,086,740	XXX	XXX
Bonds - Industrial and Miscellaneous																						
000000 00 0	CPI International Inc 1st Lien TL Nt 1.....		..	06/30/2017.	Redemption 100.0000.....		71,575	71,575	71,811	.....	.....	.....(236)	.....	.....(236)	.....	.....71,575	.....	.....	.....0	607	04/07/2021.	4Z.....
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se		..	05/31/2017.	Various.....		7,745,859	7,712,924	7,648,800	.....	.....	.....1,851	.....	.....1,851	.....	.....7,650,651	.....	.....95,208	95,208	78,393	04/01/2022.	3FE.....
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se		..	04/28/2017.	Redemption 100.0000.....		222,371	222,371	220,512	.....	.....	.....1,859	.....	.....1,859	.....	.....222,371	.....	.....	.....0	1,879	04/01/2022.	3FE.....
000000 00 0	StandardAero Aviation Hold Inc Term Ln N		..	06/30/2017.	Redemption 100.0000.....		20,421	20,421	20,522	.....	.....	.....(101)	.....	.....(101)	.....	.....20,421	.....	.....	.....0	114	07/07/2022.	4FE.....
000000 00 0	US Foods Inc New Term Ln Nt 1 4.476% 0		..	06/30/2017.	Redemption 100.0000.....		48,067	48,067	48,372	.....	.....	.....(305)	.....	.....(305)	.....	.....48,067	.....	.....	.....0	654	06/27/2023.	4FE.....
000000 00 0	CWGS New Term Ln Nt 1 4.976% 11/08/23		..	06/30/2017.	Redemption 100.0000.....		40,268	40,268	40,090	.....	.....	.....178	.....	.....178	.....	.....40,268	.....	.....	.....0	475	11/08/2023.	4FE.....
00115A AA 7	AEP Transmission Co LLC Sr Nt 3.100% 1		..	05/24/2017.	Tax Free Exchange.....		7,852,305	8,000,000	7,846,660	7,847,016	.....	.....5,289	.....	.....5,289	.....	.....7,852,305	.....	.....	.....0	126,067	12/01/2026.	1FE.....
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 CI		..	06/26/2017.	Paydown.....		62,173	62,173	40,645	40,645	.....	.....21,529	.....	.....21,529	.....	.....62,173	.....	.....	.....0	289	09/25/2035.	1FM.....
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 CI M1		..	06/26/2017.	Paydown.....		135,066	135,066	123,585	125,864	.....	.....9,202	.....	.....9,202	.....	.....135,066	.....	.....	.....0	1,060	06/25/2034.	1FM.....
00913@ AA 2	Air Newco LLC 2nd Lien TL Nt 1 10.672%.		..	05/16/2017.	Morgan Stanley & Co LLC.....		4,625,000	5,000,000	4,750,000	4,506,250	280,828	8,922	.....	.....289,750	.....	.....4,796,000	.....	.....(171,000)	(171,000)	257,326	02/13/2023.	4FE.....
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1 6.672%...		..	06/09/2017.	Goldman Sachs & Company.....		2,548,017	2,606,667	2,585,575	2,486,108	103,912	1,171	.....	.....105,083	.....	.....2,591,191	.....	.....(43,174)	(43,174)	94,722	02/13/2022.	4FE.....
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1 6.672%...		..	05/31/2017.	Redemption 100.0000.....		6,667	6,667	6,613	6,358	266	43	.....	.....309	.....	.....6,667	.....	.....	.....0	231	02/13/2022.	4FE.....

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 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22					
						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)
CUSIP Identification			Description																																							
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A 7.500%		..	06/15/2017.	Redemption	100.0000.....			96,982	96,982	102,801	98,981	.....	.....	.....(1,999)	.....	.....(1,999)	.....	.....	.....96,982	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	3,033	06/15/2021.	1.....							
01877K	AB	9	Alliance Pipeline LP Sr Nt 6.996% 12/3.....		..	06/30/2017.	Redemption	100.0000.....			120,000	120,000	124,307	121,087	.....	.....	.....(1,087)	.....	.....(1,087)	.....	.....	.....120,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	4,198	12/31/2019.	2FE.....							
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....				50,582	57,204	48,764	48,764					0			48,764										1,818	1,818	1,309	05/25/2037.	3FM.....						
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....				1,069,913	1,159,784	1,082,000	1,082,000					0			1,082,000										(12,087)	(12,087)	15,384	03/25/2047.	1FM.....						
02932J	AG	2	American Rock Salt Co 1st Lien Term Ln N		..	06/30/2017.	Redemption	100.0000.....			53,712	53,712	53,444	52,974	561	177	.....	.....	.....738	.....	.....	.....53,712	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	1,310	05/20/2021.	4FE.....							
03072S	KH	7	10		..	06/26/2017.	Paydown.....				535,413	535,413	517,523	520,652	.....	.....14,761	.....	.....	.....14,761	.....	.....	.....535,413	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	3,600	12/25/2033.	1FM.....							
03072S	ZK	4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1		..	06/26/2017.	Paydown.....				624,065	624,065	601,053	603,361	.....	.....20,704	.....	.....	.....20,704	.....	.....	.....624,065	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	5,007	03/25/2035.	1FM.....							
03215P	BN	8	Amresco Resd# Sec Mtg Loan RMBS Ser 199		..	06/01/2017.	Paydown.....				8,791	8,791	8,671	8,745	.....	.....46	.....	.....	.....46	.....	.....	.....8,791	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	220	03/25/2027.	1FM.....							
03215P	DN	6	Amresco Resd# Sec Mtg Loan RMBS PTC Ser		..	06/01/2017.	Paydown.....				130	130	130	129	.....	.....1	.....	.....	.....1	.....	.....	.....130	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	3	08/25/2027.	1FM.....							
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.		..	06/15/2017.	Redemption	100.0000.....			52,312	52,312	52,312	52,312	.....	.....	.....	.....	.....0	.....	.....	.....52,312	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	1,383	02/15/2025.	1.....							
03525#	AA	4	Animal Supply Company Term Ln Nt 1 8.6		..	06/30/2017.	Redemption	100.0000.....			75,000	75,000	73,500	.....	.....1,500	.....	.....	.....1,500	.....	.....	.....75,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	2,591	12/15/2021.	4Z.....								
040104	MF	5	Argent Securities Inc RMBS Ser 2004-W11		..	06/26/2017.	Paydown.....				657,818	657,818	627,498	635,988	.....	.....21,830	.....	.....	.....21,830	.....	.....	.....657,818	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	5,486	11/25/2034.	1FM.....							
04541G	GB	2	Asset Backed Securities Corp RMBS Ser 20		..	06/26/2017.	Paydown.....				469,222	469,222	450,580	453,028	.....	.....16,195	.....	.....	.....16,195	.....	.....	.....469,222	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	3,580	11/25/2033.	1FM.....							
04541G	UN	0	Asset Backed Securities Corp RMBS Ser 20		..	06/26/2017.	Paydown.....				2,122,641	2,122,641	1,836,085	1,863,228	.....	.....259,413	.....	.....	.....259,413	.....	.....	.....2,122,641	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	14,447	11/25/2035.	1FM.....							
05538B	AH	8	BE Aerospace Inc Term Ln Nt 1 4.420% 1		..	04/13/2017.	Redemption	100.0000.....			2,230,303	2,230,303	2,233,634	2,232,468	551	(2,716)	.....	.....	.....(2,165)	.....	.....	.....2,230,303	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	39,942	11/21/2021.	3FE.....							
05538B	AH	8	BE Aerospace Inc Term Ln Nt 2 4.500% 1		..	04/13/2017.	Redemption	100.0000.....			2,230,303	2,230,303	2,233,634	2,232,468	550	(2,715)	.....	.....	.....(2,165)	.....	.....	.....2,230,303	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	32,784	11/21/2021.	3FE.....							
05538B	AH	8	BE Aerospace Inc Term Ln Nt 3 5.250% 1		..	04/13/2017.	Redemption	100.0000.....			2,230,303	2,230,303	2,236,134	2,234,098	961	(4,757)	.....	.....	.....(3,796)	.....	.....	.....2,230,303	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	47,064	11/21/2021.	3FE.....							
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea		..	06/15/2017.	Redemption	100.0000.....			69,286	69,286	69,954	69,541	.....	.....(256)	.....	.....	.....(256)	.....	.....	.....69,286	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	2,008	05/15/2022.	2.....							
05565S	AA	2	Burlington Northern PTC Ser 2006-2 5.6..		..	04/01/2017.	Redemption	100.0000.....			346,629	346,629	346,629	346,629	.....	.....	.....	.....	.....0	.....	.....	.....346,629	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	9,756	04/01/2024.	1FE.....							
05568D	AA	2	BNSF Railway Co ABS PTC Ser 2006-3 5.3		..	04/01/2017.	Redemption	100.0000.....			433,823	433,823	433,823	433,823	.....	.....	.....	.....	.....0	.....	.....	.....433,823	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	11,587	04/01/2024.	1FE.....							
07331Q	AA	5	Bayview Opport Mast Fund Trust RMBS Ser		..	06/28/2017.	Paydown.....				756,609	756,609	778,627	778,624	.....	.....(22,015)	.....	.....	.....(22,015)	.....	.....	.....756,609	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	12,926	06/28/2053.	1FM.....							
07331Y	AA	8	Bayview Opport Mast Fund Trust RMBS Ser		..	06/28/2017.	Paydown.....				91,540	91,540	93,880	.....	.....	.....(2,340)	.....	.....	.....(2,340)	.....	.....	.....91,540	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	249	01/25/2055.	1FE.....							
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser		..	06/28/2017.	Paydown.....				200,142	200,142	201,498	.....	.....	.....(1,356)	.....	.....	.....(1,356)	.....	.....	.....200,142	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	691	03/28/2057.	1Z.....							
07384M	7C	0	2005-		..	06/01/2017.	Paydown.....				121,643	121,643	122,783	122,714	.....	.....(1,071)	.....	.....	.....(1,071)	.....	.....	.....121,643	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	1,595	03/25/2035.	1FM.....							
07386H	MD	0	Bear Stearns Alt- A Tr RMBS Ser 2004-10		..	06/26/2017.	Paydown.....				339,095	339,095	319,811	319,811	.....	.....19,284	.....	.....	.....19,284	.....	.....	.....339,095	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	2,452	09/25/2034.	1FM.....							
07401P	AA	2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl		..	06/26/2017.	Paydown.....				13,877	13,877	6,029	6,029	.....	.....	.....	.....	.....0	.....	.....	.....6,029	.....	.....	.....	.....	.....7,848	7,848	.....	.....	.....	.....61	03/25/2037.	1FM.....								
075887	AU	3	Becton Dickinson & Co Sr Nt 5.000% 05/..		..	06/19/2017.	Call	100.0000.....			2,030,000	2,030,000	2,378,551	2,167,616	.....	.....(26,491)	.....	.....	.....(26,491)	.....	.....	.....2,141,124	.....	.....	.....	.....(111,124)	(111,124)	.....	.....	.....	.....187,463	05/15/2019.	2FE.....									
075887	AW	9	Becton Dickinson & Co Sr Nt 3.250% 11/..		..	04/27/2017.	Nationwide Agribusiness.....				5,090,745	5,000,000	5,315,250	5,163,695	.....	.....(13,013)	.....	.....	.....(13,013)	.....	.....	.....5,150,682	.....	.....	.....	.....(59,937)	(59,937)	.....	.....	.....	.....74,479	11/12/2020.	2FE.....									
08579J	AP	7	Berry Plastics Corp Term Ln I Nt 1 3.7.....		..	06/12/2017.	Redemption	100.0000.....			41,789	41,789	42,154	.....	.....	.....(366)	.....	.....	.....(366)	.....	.....	.....41,789	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	45	10/01/2022.	3FE.....							
08579J	AQ	5	Berry Plastics Corp Term Ln J Nt 2 3.6.....		..	06/30/2017.	Redemption	100.0000.....			19,167	19,167	19,167						0			19,167										0	35	01/13/2024.	3FE.....							

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)	
08579J AQ 5	Berry Plastics Corp Term Ln J Nt 1 3.7.....			06/12/2017.	Tax Free Exchange.....		19,167	19,167	19,167					0		19,167			0	256	01/13/2024.	3FE.....	
09062X AB 9	Biogen Inc Sr Nt 6.875% 03/01/18.....			04/27/2017.	Nationwide Agribusiness.....		7,299,404	7,000,000	8,429,633	7,345,525		(93,489)		(93,489)		7,252,036		47,368	47,368	315,486	03/01/2018.	1FE.....	
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le			04/15/2017.	Redemption 100.0000.....		154,160	154,160	154,160	154,160				0		154,160			0	5,573	10/15/2022.	1.....	
12543K AJ 3	Community Health Systems Inc Term Ln A N			05/12/2017.	Redemption 100.0000.....		2,323,648	2,323,648	2,312,029	2,288,212	28,158	7,277		35,435		2,323,648			0	36,592	01/27/2019.	3FE.....	
12543K AJ 3	Community Health Systems Inc Term Ln A N			05/12/2017.	Redemption 100.0000.....		328,422	328,422	327,423	127,459	1,568	982		2,550		328,422			0	2,954	01/27/2019.	3FE.....	
12543K AM 6	Community Health Systems Inc Term Ln G N			06/30/2017.	Redemption 100.0000.....		160,167	160,167	160,092	11,517	398	75		473		160,167			0	1,434	12/31/2019.	3FE.....	
12543K AM 6	Community Health Systems Inc Term Ln G N			05/04/2017.	Redemption 100.0000.....		255,673	255,673	254,762	247,124	7,938	611		8,549		255,673			0	31,872	12/31/2019.	3FE.....	
12543K AM 6	Community Health Systems Inc Term Ln G N			06/05/2017.	Tax Free Exchange.....		1,015,484	1,016,409	1,014,818	982,423	32,919	141		33,060		1,015,484			0	13,544	12/31/2019.	3FE.....	
12543K AN 4	Community Health Systems Inc Term Ln H N			05/04/2017.	Redemption 100.0000.....		470,660	470,660	469,426	453,935	15,815	911		16,726		470,660			0	62,531	01/27/2021.	3FE.....	
12543K AN 4	Community Health Systems Inc Term Ln H N			06/05/2017.	Tax Free Exchange.....		1,868,416	1,873,721	1,865,778	1,807,137	60,723	556		61,279		1,868,416			0	26,374	01/27/2021.	3FE.....	
12543K AN 4	Community Health Systems Inc Term Ln H N			06/30/2017.	Redemption 100.0000.....		281,675	281,675	280,851	4,318	145	824		969		281,675			0	2,604	01/27/2021.	3FE.....	
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser...			06/01/2017.	Paydown.....		43,737	72,192	58,488	58,488				0		58,488		(14,751)	(14,751)	1,837	02/25/2037.	1FM.....	
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser...			06/01/2017.	Paydown.....		53,984	53,984	52,483	53,232		31		31		53,263		721	721	1,233	02/25/2022.	1FM.....	
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			06/01/2017.	Paydown.....				22,678	15,597		(15,597)		(15,597)					0	1,461	03/10/2047.	1FE.....	
12594E AD 8	CNT Holdings III Corp New 1st Lien Term..			06/30/2017.	Redemption 100.0000.....		67,867	67,867	67,350			518		518		67,867			0	1,272	01/22/2023.	4FE.....	
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin			05/15/2017.	Redemption 100.0000.....		130,923	130,923	130,923	130,923				0		130,923			0	4,599	05/15/2018.	1.....	
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen			06/15/2017.	Redemption 100.0000.....		28,258	28,258	28,258	28,258				0		28,258			0	792	07/15/2022.	2.....	
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			06/15/2017.	Redemption 100.0000.....		63,337	63,337	63,337	63,337				0		63,337			0	1,756	10/15/2022.	1.....	
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/			06/15/2017.	Redemption 100.0000.....		26,597	26,597	26,863	26,706		(108)		(108)		26,597			0	734	01/15/2023.	2.....	
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-			06/01/2017.	Paydown.....		339,066	339,066	348,602	346,665		(7,599)		(7,599)		339,066			0	4,320	03/25/2043.	1FM.....	
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12			06/10/2017.	Redemption 100.0000.....		48,891	48,891	56,915	55,051		(6,160)		(6,160)		48,891			0	1,230	12/10/2028.	2FE.....	
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01			06/10/2017.	Redemption 100.0000.....		137,927	137,927	139,161	139,446		(1,520)		(1,520)		137,927			0	3,993	01/10/2030.	2FE.....	
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			06/10/2017.	Redemption 100.0000.....		29,957	29,957	38,969	37,237		(7,280)		(7,280)		29,957			0	938	01/10/2032.	2FE.....	
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1			06/10/2017.	Redemption 100.0000.....		75,721	75,721	75,721	75,721				0		75,721			0	1,485	01/10/2036.	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)
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 1.429%		..	06/15/2017.	Paydown.....		163,522	163,522	68,191	68,191	.....	.....95,331		95,331		163,522	.....	.....	.....0	747	03/15/2034.	1FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		315,668	315,668	312,857	312,993	.....	.....2,675		2,675		315,668	.....	.....	.....0	6,994	09/25/2035.	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 1.30		..	06/15/2017.	Paydown.....		116,700	116,700	40,401	40,401	.....	.....76,298		76,298		116,700	.....	.....	.....0	485	11/15/2036.	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		29,121	32,711	27,366	27,366	.....			.....0		27,366	.....	.....1,755	1,755	750	12/25/2035.	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500		..	06/01/2017.	Paydown.....		63,720	63,720	62,018	58,516	4,256	948		5,204		63,720	.....	.....	.....0	1,563	12/25/2035.	1FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 3.2		..	06/01/2017.	Paydown.....		280,397	319,969	240,537	240,537	.....			.....0		240,537	.....	.....39,860	39,860	4,268	03/20/2036.	1FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 3.311		..	06/01/2017.	Paydown.....		164,621	164,621	161,547	162,490	.....	.....2,131		2,131		164,621	.....	.....	.....0	2,128	08/25/2034.	1FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		..	06/01/2017.	Paydown.....		52,210	51,805	50,987	47,383	3,951	1		3,952		51,335	.....	.....875	875	1,185	08/25/2035.	1FM.....
12670U AB 3	CWGS Term Ln Nt 1 4.971% 11/08/23.....		..	04/07/2017.	Tax Free Exchange.....		13,086,947	13,149,915	13,084,165	13,084,693	.....	.....2,254		2,254		13,086,947	.....	.....	.....0	211,914	11/08/2023.	4FE.....
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....		..	05/01/2017.	Redemption 100.0000.....		181,800	181,800	183,694	182,182	.....	.....(382)		(382)		181,800	.....	.....	.....0	4,945	05/01/2018.	1.....
13134M BE 2	Calpine Corp Term Ln Nt 1 3.976% 05/27.....		..	06/30/2017.	Redemption 100.0000.....		25,000	25,000	24,850	24,879	.....	.....121		121		25,000	.....	.....	.....0	483	05/27/2022.	3Z.....
14042E 4A 5	Capital One NA Sr Nt 2.400% 09/05/19.....		..	04/27/2017.	Nationwide Agribusiness.....		6,017,544	6,000,000	5,977,860	5,987,824	.....	.....1,407		1,407		5,989,230	.....	.....28,314	28,314	92,800	09/05/2019.	2FE.....
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln.....		..	04/24/2017.	Redemption 100.0000.....		16,318	16,318	16,227	16,114	132	72		204		16,318	.....	.....	.....0	513	10/07/2021.	4FE.....
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		..	06/26/2017.	Paydown.....		145,326	145,326	129,067	129,067	.....	.....16,258		16,258		145,326	.....	.....	.....0	649	02/25/2037.	1FM.....
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt.....		..	06/30/2017.	Redemption 100.0000.....		55,723	55,723	56,072	42,467	22	(344)		(322)		55,723	.....	.....	.....0	884	05/20/2021.	3Z.....
15018L AJ 0	Cedar Fair LP Term Ln B Nt 1 3.377% 04.....		..	06/30/2017.	Redemption 100.0000.....		42,296	42,296	42,446	.....	.....	.....(150)		(150)		42,296	.....	.....	.....0	237	04/07/2024.	3FE.....
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B		..	06/15/2017.	Redemption 100.0000.....		97,551	97,551	109,293	101,549	.....	.....(3,998)		(3,998)		97,551	.....	.....	.....0	3,213	09/15/2022.	2.....
15200W AB 1	Centerpoint Energy Transition LBASS Ser...		..	04/15/2017.	Paydown.....		22,402	22,402	22,403	22,402	.....			.....0		22,402	.....	.....	.....0	242	10/15/2020.	1FE.....
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005		..	06/26/2017.	Paydown.....		305,289	305,289	281,295	286,799	.....	.....18,490		18,490		305,289	.....	.....	.....0	1,839	03/25/2035.	1FM.....
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005		..	06/26/2017.	Paydown.....		618,614	618,614	580,917	589,727	.....	.....28,887		28,887		618,614	.....	.....	.....0	3,484	06/25/2035.	1FM.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 1.....		..	06/26/2017.	Paydown.....		61,979	68,420	52,369	55,931	.....	.....199		199		56,130	.....	.....5,849	5,849	318	09/25/2036.	1FM.....
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3.....		..	04/25/2017.	Paydown.....		395,262	395,262	380,484	382,246	.....	.....13,016		13,016		395,262	.....	.....	.....0	2,326	07/25/2034.	1FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3		..	06/01/2017.	Paydown.....		29,414	37,938	32,236	30,169	2,822	14		2,836		33,005	.....	.....(3,591)	(3,591)	835	07/25/2037.	1FM.....
17311Q BK 5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C		..	06/01/2017.	Paydown.....		11,127,087	11,127,087	10,974,630	11,106,898	.....	.....20,189		20,189		11,127,087	.....	.....	.....0	256,994	12/10/2049.	1FM.....
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI		..	06/01/2017.	Paydown.....		678,748	678,748	687,880	687,297	.....	.....(8,548)		(8,548)		678,748	.....	.....	.....0	9,672	06/25/2058.	1FM.....
17324V AH 7	Citigroup Mtg Loan Tr RMBS Ser 2015A CI P		..	06/01/2017.	Paydown.....		1,199,834	1,199,834	1,219,322	1,218,360	.....	.....(18,526)		(18,526)		1,199,834	.....	.....	.....0	19,095	09/25/2042.	1FM.....
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser...		..	06/01/2017.	Paydown.....		130,023	130,023	122,231	126,036	.....	.....3,987		3,987		130,023	.....	.....	.....0	2,872	06/25/2022.	1FM.....
20825C AR 5	Conocophillips Nt 5.750% 02/01/19.....		..	06/21/2017.	Call 100.0000.....		18,992,000	18,992,000	19,372,409	19,090,779	.....	.....(21,391)		(21,391)		19,069,387	.....	.....(77,387)	(77,387)	2,169,097	02/01/2019.	2FE.....
20825C AU 8	Conocophillips Co Gtd Nt 6.000% 01/15/...		..	06/21/2017.	Call 100.0000.....		24,500,000	24,500,000	25,552,158	24,865,153	.....	.....(53,010)		(53,010)		24,812,143	.....	.....(312,143)	(312,143)	3,929,065	01/15/2020.	2FE.....
21036P AF 5	Constellation Brands Inc Co Gtd Nt 7.2.....		..	05/15/2017.	Maturity.....		5,000,000	5,000,000	5,087,500	5,005,843	.....	.....(5,843)		(5,843)		5,000,000	.....	.....	.....0	181,250	05/15/2017.	2FE.....
21079R AA 0	Continental Airlines Inc LBASS EETC Ser...		..	04/19/2017.	Paydown.....		1,236,633	1,236,633	1,287,865	1,288,840	.....	.....(52,207)		(52,207)		1,236,633	.....	.....	.....0	42,682	10/19/2023.	3FE.....

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	06/01/2017.	Paydown.....		9,138	9,138	9,136	9,131	.....	.....7		7	.....	.....9,138	.....	.....	.....0	202	09/25/2033.	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 C		..	06/01/2017.	Paydown.....		16,224	16,224	16,219	16,373	.....	.....(149)		(149)	.....	.....16,224	.....	.....	.....0	346	12/25/2033.	1FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 C		..	06/01/2017.	Paydown.....		61,712	61,712	61,697	62,533	.....	.....(821)		(821)	.....	.....61,712	.....	.....	.....0	1,361	01/25/2034.	1FM.....
254010 AC 5	Dignity Health Nt 2.637% 11/01/19.....		..	04/27/2017.	Nationwide Agribusiness.....		4,017,476	4,000,000	4,000,000	4,000,000	.....			.....0	.....	.....4,000,000	.....	.....17,476	17,476	51,568	11/01/2019.	1FE.....
254709 AD 0	Discover Financial Svcs Inc Sr Nt 6.45.....		..	06/12/2017.	Maturity.....		9,600,000	9,600,000	8,096,314	9,495,628	.....	.....104,372		104,372	.....	.....9,600,000	.....	.....	.....0	309,600	06/12/2017.	2FE.....
26441C AD 7	Duke Energy Corp Sr Nt 5.050% 09/15/19		..	04/27/2017.	Nationwide Agribusiness.....		1,066,017	1,000,000	1,075,364	1,055,747	.....	.....(6,347)		(6,347)	.....	.....1,049,399	.....	.....16,618	16,618	31,142	09/15/2019.	2FE.....
26441C AK 1	Duke Energy Corp Sr Nt 2.100% 06/15/18		..	04/27/2017.	Nationwide Agribusiness.....		5,017,930	5,000,000	4,994,550	4,998,359	.....	.....356		356	.....	.....4,998,715	.....	.....19,215	19,215	38,500	06/15/2018.	2FE.....
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL		..	06/30/2017.	Redemption 100.0000.....		31,015	31,015	28,253	.....	.....	.....2,762		2,762	.....	.....31,015	.....	.....	.....0	678	02/15/2024.	4FE.....
281020 AJ 6	Edison International Sr Nt 2.950% 03/1....		..	04/27/2017.	Nationwide Agribusiness.....		3,530,163	3,500,000	3,497,725	3,497,788	.....	.....161		161	.....	.....3,497,949	.....	.....32,214	32,214	63,671	03/15/2023.	1FE.....
29103D AF 3	Emera US Finance LP Sr Nt 2.700% 06/15		..	04/27/2017.	Nationwide Agribusiness.....		4,982,545	5,000,000	4,995,685	.....	.....	.....296		296	.....	.....4,995,982	.....	.....(13,437)	(13,437)	49,500	06/15/2021.	2FE.....
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N		..	06/15/2017.	Redemption 100.0000.....		166,260	166,260	166,260	166,260	.....	.....		.....0	.....	.....166,260	.....	.....	.....0	6,077	12/15/2020.	1FE.....
29364D AQ 3	Entergy Arkansas Inc 1st Mtg Bd 3.750%..		..	04/27/2017.	Nationwide Agribusiness.....		2,311,274	2,200,000	2,371,886	2,351,897	.....	.....(11,301)		(11,301)	.....	.....2,340,596	.....	.....(29,322)	(29,322)	57,750	02/15/2021.	1FE.....
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%..		..	04/27/2017.	Nationwide Agribusiness.....		3,079,353	3,000,000	3,043,380	3,039,783	.....	.....(1,175)		(1,175)	.....	.....3,038,608	.....	.....40,745	40,745	60,083	04/01/2026.	1FE.....
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser		..	05/01/2017.	Paydown.....		547,244	547,244	547,127	547,182	.....	.....62		62	.....	.....547,244	.....	.....	.....0	6,293	08/01/2021.	1FE.....
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser		..	06/01/2017.	Paydown.....		63,237	63,237	62,520	60,922	.....	.....2,315		2,315	.....	.....63,237	.....	.....	.....0	2,515	05/18/2026.	3AM.....
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6		..	06/20/2017.	Redemption 100.0000.....		1,020,998	1,020,998	1,053,775	1,045,505	.....	.....(24,506)		(24,506)	.....	.....1,020,998	.....	.....	.....0	67,784	06/20/2023.	2FE.....
30260@ AA 8	FMV Smithtown Assoc CTL 7.700% 10/04/1		..	06/01/2017.	Redemption 100.0000.....		200,574	200,574	208,597	202,034	.....	.....(1,460)		(1,460)	.....	.....200,574	.....	.....	.....0	6,441	10/04/2019.	2.....
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln..		..	04/26/2017.	Tax Free Exchange.....		14,329,808	14,597,745	14,297,191	14,310,148	.....	.....19,660		19,660	.....	.....14,329,808	.....	.....	.....0	221,298	03/24/2021.	3FE.....
32007U BS 7	First Data Corp New Term Ln B Nt 1 4.2..		..	05/17/2017.	Redemption 100.0000.....		75,427	75,427	75,686	33,468	.....	.....(259)		(259)	.....	.....75,427	.....	.....	.....0	977	07/10/2022.	3FE.....
32007U BS 7	First Data Corp New Term Ln B Nt 1 4.2..		..	06/14/2017.	Tax Free Exchange.....		4,136,184	4,122,863	4,136,995	1,829,343	.....	.....(817)		(817)	.....	.....4,136,184	.....	.....	.....0	66,300	07/10/2022.	3FE.....
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR		..	06/01/2017.	Paydown.....		95,465	119,223	107,174	107,174	.....	.....		.....0	.....	.....107,174	.....	.....(11,709)	(11,709)	1,068	11/25/2036.	1FM.....
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd 2.750%....		..	04/27/2017.	Nationwide Agribusiness.....		2,527,803	2,500,000	2,553,885	2,551,347	.....	.....(2,382)		(2,382)	.....	.....2,548,964	.....	.....(21,162)	(21,162)	27,882	06/01/2023.	1FE.....
34347@ AA 7	Flowchem LLC Sr Term Ln 7.551% 12/01/1		..	06/15/2017.	Redemption 100.0000.....		15,628,921	15,628,921	15,628,921	15,628,921	.....	.....		.....0	.....	.....15,628,921	.....	.....	.....0	590,700	12/01/2018.	2FE.....
345397 WY 5	Ford Motr Cr Co Sr Nt 2.597% 11/04/19.		..	04/27/2017.	Nationwide Agribusiness.....		2,008,326	2,000,000	2,000,000	2,000,000	.....	.....		.....0	.....	.....2,000,000	.....	.....8,326	8,326	24,960	11/04/2019.	2FE.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		..	06/26/2017.	Redemption 44.7405.....		22,169	49,551	3,926	3,926	.....	.....18,243		18,243	.....	.....22,169	.....	.....	.....0		08/25/2036.	1FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		..	06/26/2017.	Capital Distribution.....		27,382	.....	.....27,382	27,382	.....	.....		.....0	.....	.....27,382	.....	.....	.....0		08/25/2036.	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2017.	Paydown.....		15,967	15,967	15,174	15,571	.....	.....396		396	.....	.....15,967	.....	.....	.....0	333	06/25/2035.	1FM.....
369550 AU 2	General Dynamics Corp Sr Nt 2.250% 11/		..	04/27/2017.	Nationwide Agribusiness.....		2,971,797	3,000,000	3,011,280	3,011,046	.....	.....(591)		(591)	.....	.....3,010,455	.....	.....(38,658)	(38,658)	30,375	11/15/2022.	1FE.....
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A		..	06/15/2017.	Paydown.....		88,461	88,461	88,419	.....	.....	.....41		41	.....	.....88,461	.....	.....	.....0	.....	10/15/2052.	1FE.....
404122 AU 7	HCA Inc Term Ln B8 Nt 1 3.472% 02/15/2		..	06/30/2017.	Redemption 100.0000.....		4,054	4,054	4,073	.....	.....	.....(19)		(19)	.....	.....4,054	.....	.....	.....0	33	02/15/2024.	3FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C		..	06/19/2017.	Paydown.....		174,169	204,304	38,818	38,818	.....	.....		.....0	.....	.....38,818	.....	.....135,352	135,352	1,239	06/21/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl			..	06/20/2017.	Paydown.....	.....	477,903	477,903	477,687	477,746	.....	157	.....	157	.....	477,903	.....	.....	0	9,597	09/21/2040.	1FE.....
42770U AA 1	CL			..	06/20/2017.	Paydown.....	.....	543,196	543,196	543,135	543,141	.....	55	.....	55	.....	543,196	.....	.....	0	11,308	09/20/2040.	1FE.....
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl			..	06/20/2017.	Paydown.....	.....	435,978	435,978	435,963	435,963	.....	15	.....	15	.....	435,978	.....	.....	0	9,760	09/20/2041.	1FE.....
43534# AA 9	Hollander Sleep Products LLC Term Ln 9			..	05/09/2017.	Redemption 100.0000.....	.....	337,520	337,520	337,520	337,520	.....	.....	.....	0	.....	337,520	.....	.....	0	18,648	10/21/2020.	5.....
43534# AA 9	Hollander Sleep Products LLC Term Ln 9			..	06/09/2017.	Redemption 100.0000.....	.....	9,378,200	9,378,200	9,378,200	9,378,200	.....	.....	.....	0	.....	9,378,200	.....	.....	0	684,749	10/21/2020.	5.....
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-			..	06/01/2017.	Paydown.....	.....	275,621	280,929	170,689	170,409	.....	279	.....	279	.....	170,689	.....	104,932	104,932	5,616	09/25/2037.	1FM.....
44701P AX 2	Huntsman International Inc 2015 Extended..			..	04/25/2017.	Redemption 100.0000.....	.....	2,053,559	2,053,559	2,036,687	271,558	.....	16,729	.....	16,729	.....	2,053,559	.....	.....	0	13,635	04/19/2019.	3FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 3..			..	06/30/2017.	Redemption 100.0000.....	.....	17,324	17,324	17,136	.....	.....	188	.....	188	.....	17,324	.....	.....	0	55	10/01/2021.	3FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 2..			..	05/31/2017.	Tax Free Exchange.....	.....	17,136	17,324	17,140	17,142	.....	(6)	.....	(6)	.....	17,136	.....	.....	0	292	10/01/2021.	3FE.....
44923Q AB 0	Hyundai Capital America Sr Nt 4.000% 0..			..	06/08/2017.	Maturity.....	.....	7,000,000	7,000,000	7,524,419	7,055,083	.....	(55,083)	.....	(55,083)	.....	7,000,000	.....	.....	0	140,000	06/08/2017.	2FE.....
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual.			..	06/26/2017.	Direct.....	.....	429,279	429,279	51,513	51,513	.....	.....	.....	0	.....	51,513	.....	(51,513)	(51,513)	99,672	06/24/2034.	6*.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S			..	06/28/2017.	Redemption 100.0000.....	.....	89,979	89,979	89,979	77,590	.....	.....	.....	0	.....	89,979	.....	.....	0	2,843	10/25/2056.	2AM.....
45256H AA 6	Impact Funding LLC CMBS Cf Tranche A.			..	06/01/2017.	Paydown.....	.....	311,630	311,630	320,369	312,248	.....	(618)	.....	(618)	.....	311,630	.....	.....	0	6,120	07/01/2022.	1FE.....
45256H AC 2	Impact Funding LLC CMBS Cf Tranche B.			..	06/01/2017.	Paydown.....	.....	6,690	6,690	6,878	6,722	.....	(31)	.....	(31)	.....	6,690	.....	.....	0	172	12/01/2022.	1FE.....
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			..	06/01/2017.	Paydown.....	.....	181,730	181,730	181,828	181,761	.....	(31)	.....	(31)	.....	181,730	.....	.....	0	4,041	01/25/2051.	1FE.....
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			..	06/01/2017.	Paydown.....	.....	11,707	12,498	12,443	10,693	.....	957	.....	799	1,756	12,449	.....	(742)	(742)	269	04/25/2036.	1FM.....
46628F AM 3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			..	06/01/2017.	Paydown.....	.....	30,879	30,879	34,551	30,146	.....	734	.....	734	.....	30,879	.....	.....	0	924	04/15/2045.	1FM.....
50076Q AY 2	Kraft Foods Inc Sr Nt 2.250% 06/05/17.....			..	06/05/2017.	Maturity.....	.....	5,000,000	5,000,000	4,992,099	4,999,191	.....	809	.....	809	.....	5,000,000	.....	.....	0	56,250	06/05/2017.	2FE.....
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl			..	06/11/2017.	Paydown.....	.....	14,229,851	14,229,851	14,289,646	14,222,922	.....	6,929	.....	6,929	.....	14,229,851	.....	.....	0	359,602	07/15/2044.	1FM.....
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A			..	06/11/2017.	Paydown.....	.....	6,716,643	6,716,643	6,750,223	6,713,935	.....	2,709	.....	2,709	.....	6,716,643	.....	.....	0	165,758	07/15/2040.	1FM.....
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C			..	04/10/2017.	Redemption 100.0000.....	.....	15,665	15,665	16,988	15,672	.....	(7)	.....	(7)	.....	15,665	.....	.....	0	233	04/10/2017.	1.....
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C			..	04/10/2017.	Redemption 100.0000.....	.....	8,870	8,870	10,037	8,899	.....	(29)	.....	(29)	.....	8,870	.....	.....	0	157	04/10/2017.	1.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/15/2018			..	06/15/2017.	Redemption 100.0000.....	.....	57,094	57,094	59,879	57,827	.....	(733)	.....	(733)	.....	57,094	.....	.....	0	1,824	01/15/2021.	4.....
52467@ BC 8	Cl			..	06/15/2017.	Redemption 100.0000.....	.....	54,688	54,688	60,151	55,449	.....	(760)	.....	(760)	.....	54,688	.....	.....	0	1,880	11/15/2018.	5*.....
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1 6			..	06/01/2017.	Paydown.....	.....	13,264	13,264	13,272	13,249	.....	15	.....	15	.....	13,264	.....	.....	0	326	04/25/2036.	1FM.....
52736R BD 3	Levi Strauss & Co Sr Nt 6.875% 05/01/2..			..	05/01/2017.	Call 100.0000.....	.....	20,000,000	20,000,000	21,412,500	20,950,000	100,492	(56,271)	.....	44,221	.....	20,994,221	.....	(994,221)	(994,221)	1,375,100	05/01/2022.	3FE.....
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			..	06/26/2017.	Paydown.....	.....	447,546	447,546	418,455	424,870	.....	22,676	.....	22,676	.....	447,546	.....	.....	0	2,352	09/25/2034.	1FM.....
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd 3.....			..	04/27/2017.	Nationwide Agribusiness.....	.....	3,551,023	3,500,000	3,498,495	3,498,666	.....	42	.....	42	.....	3,498,708	.....	52,315	52,315	66,092	10/01/2025.	1FE.....
55313K AE 1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2			..	05/01/2017.	Paydown.....	.....	3,845,221	3,845,221	3,644,698	3,832,492	.....	12,728	.....	12,728	.....	3,845,221	.....	.....	0	84,322	06/12/2050.	1FM.....
579780 AK 3	McCormick & Co Inc Sr Nt 3.250% 11/15/			..	04/27/2017.	Nationwide Agribusiness.....	.....	7,000,091	7,000,000	6,948,410	6,953,566	.....	1,449	.....	1,449	.....	6,955,015	.....	45,076	45,076	102,375	11/15/2025.	1FE.....

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)
585055 AS 5	Medtronic Inc Sr Nt 4.450% 03/15/20.....	..	04/27/2017.	Nationwide Agribusiness.....	.....	5,427,477	5,080,000	5,830,316	5,431,758	.....	(33,890)	.....	(33,890)	.....	5,397,867	.....	29,610	29,610	139,404	03/15/2020.	1FE.....
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200	..	06/26/2017.	Paydown.....	.....	785,180	785,180	721,119	732,064	.....	53,116	.....	53,116	.....	785,180	.....	.....	.....	5,681	07/25/2034.	1FM.....
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	40	40	39	40	.....	.....	.....	0	.....	40	.....	.....	0	1	08/25/2036.	1FM.....
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2	..	06/26/2017.	Paydown.....	.....	6,254,854	6,254,854	5,533,058	5,943,616	.....	311,239	.....	311,239	.....	6,254,854	.....	.....	0	25,617	08/25/2036.	1FM.....
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1 6.28	..	06/15/2017.	Paydown.....	.....	98,188	98,188	82,564	82,564	.....	15,624	.....	15,624	.....	98,188	.....	.....	0	2,721	02/15/2036.	1AM.....
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.98%	..	06/15/2017.	Paydown.....	.....	76,559	76,559	76,558	76,559	.....	.....	.....	0	.....	76,559	.....	.....	0	1,769	07/15/2038.	2AM.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....	..	06/30/2017.	Redemption 100.0000.....	.....	33,053	33,053	32,965	.....	.....	89	.....	89	.....	33,053	.....	.....	0	263	10/11/2020.	4FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....	..	04/28/2017.	Tax Free Exchange.....	.....	32,965	33,053	32,888	32,957	.....	7	.....	7	.....	32,965	.....	.....	0	380	10/11/2020.	4FE.....
617446 8C 6	Morgan Stanley Dean Witter Sr Nt 4.000...	..	04/27/2017.	Nationwide Agribusiness.....	.....	2,586,780	2,500,000	2,588,425	2,579,249	.....	(2,552)	.....	(2,552)	.....	2,576,697	.....	10,083	10,083	76,111	07/23/2025.	1FE.....
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004- HE6 C	..	06/26/2017.	Paydown.....	.....	218,992	218,992	201,473	204,104	.....	14,888	.....	14,888	.....	218,992	.....	.....	0	1,526	08/25/2034.	1FM.....
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 C	..	06/01/2017.	Paydown.....	.....	6,221	6,221	6,221	6,221	.....	.....	.....	0	.....	6,221	.....	.....	0	129	11/25/2018.	1FM.....
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005- 5AR	..	06/01/2017.	Paydown.....	.....	432,340	432,340	383,945	383,945	.....	.....	.....	0	.....	383,945	.....	48,395	48,395	5,315	09/25/2035.	1FM.....
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1	..	06/25/2017.	Paydown.....	.....	149,133	149,133	29,692	29,692	.....	119,440	.....	119,440	.....	149,133	.....	.....	0	388	08/25/2036.	1FM.....
61755Y AF 1	IQ15	..	06/01/2017.	Paydown.....	.....	8,480,796	8,480,796	8,413,427	8,464,600	.....	16,195	.....	16,195	.....	8,480,796	.....	.....	0	233,481	06/11/2049.	1FM.....
61756U AE 1	IQ16	..	06/01/2017.	Paydown.....	.....	3,569,922	3,569,922	4,057,452	3,640,475	.....	(70,553)	.....	(70,553)	.....	3,569,922	.....	.....	0	79,607	12/12/2049.	1FM.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	04/04/2017.	Morgan Stanley & Co LLC.....	.....	11,589,527	11,100,000	11,432,919	11,298,406	.....	(12,400)	.....	(12,400)	.....	11,286,005	.....	303,522	303,522	138,189	11/15/2046.	1FM.....
626717 AE 2	Murphy Oil Corp Sr Nt 3.500% 12/01/17...	..	04/27/2017.	Nationwide Agribusiness.....	.....	4,032,520	4,000,000	4,001,675	4,001,481	.....	(511)	.....	(511)	.....	4,000,970	.....	31,550	31,550	56,778	12/01/2017.	3FE.....
62927# AD 8	NFL Ventures LP Sr Gld Nt Ser 2015-A Tr.	..	04/15/2017.	Redemption 100.0000.....	.....	1,282,189	1,282,189	1,282,189	1,282,189	.....	.....	.....	0	.....	1,282,189	.....	.....	0	18,143	03/31/2024.	1FE.....
63651P AA 2	National Inst Health Twinbrook CTL B Bid...	..	06/15/2017.	Redemption 100.0000.....	.....	90,606	90,606	90,606	90,606	.....	.....	.....	0	.....	90,606	.....	.....	0	2,202	01/15/2019.	1.....
637432 NJ 0	National Rural Utilities Coop ABS Coll T.....	..	04/27/2017.	Nationwide Agribusiness.....	.....	2,989,176	3,000,000	2,991,810	2,992,782	.....	347	.....	347	.....	2,993,129	.....	(3,953)	(3,953)	56,700	02/15/2023.	1FE.....
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser	..	06/26/2017.	Paydown.....	.....	1,073,611	1,073,611	983,783	1,049,640	.....	23,971	.....	23,971	.....	1,073,611	.....	.....	0	4,304	03/25/2037.	1FM.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004- AP1	..	06/01/2017.	Paydown.....	.....	21,330	21,330	21,330	21,270	.....	61	.....	61	.....	21,330	.....	.....	0	416	03/25/2034.	1FM.....
665772 CK 3	Northern States Pwr Co MN 1st Mtg Bd 2.	..	04/27/2017.	Nationwide Agribusiness.....	.....	2,001,894	2,000,000	2,001,860	2,001,830	.....	(88)	.....	(88)	.....	2,001,742	.....	152	152	23,400	05/15/2023.	1FE.....
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	04/01/2017.	Paydown.....	.....	19,352	19,352	19,385	19,370	.....	(18)	.....	(18)	.....	19,352	.....	.....	0	681	10/01/2023.	2FE.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	06/07/2017.	Redemption 100.0000.....	.....	149,398	149,398	149,398	149,398	.....	.....	.....	0	.....	149,398	.....	.....	0	4,057	11/07/2023.	1.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-	..	06/26/2017.	Paydown.....	.....	270,488	270,488	259,837	260,877	.....	9,610	.....	9,610	.....	270,488	.....	.....	0	1,996	10/25/2034.	1FM.....
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	04/28/2017.	Redemption 100.0000.....	.....	35,271	35,271	35,503	.....	.....	(232)	.....	(232)	.....	35,271	.....	.....	0	.....	01/26/2023.	4FE.....
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1 4.216% 03	..	04/28/2017.	Redemption 100.0000.....	.....	82,513	82,513	82,664	82,659	.....	(146)	.....	(146)	.....	82,513	.....	.....	0	1,799	03/10/2022.	3FE.....
72584D AD 6	Yum Brands New Term Ln B Nt 1 3.214% 0	..	06/30/2017.	Redemption 100.0000.....	.....	16,169	16,169	16,095	.....	.....	73	.....	73	.....	16,169	.....	.....	0	121	06/16/2023.	3FE.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.	..	06/30/2017.	Redemption 100.0000.....	.....	126,000	126,000	126,000	126,000	.....	.....	.....	0	.....	126,000	.....	.....	0	3,717	12/31/2018.	2.....
737446 AH 7	Post Holdings Inc Sr Nt 7.750% 03/15/2....	..	06/07/2017.	Call 100.0000.....	.....	3,550,000	3,550,000	3,573,680	3,570,927	.....	(965)	.....	(965)	.....	3,569,962	.....	(19,962)	(19,962)	673,208	03/15/2024.	4FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9	..	06/01/2017.	Paydown.....	.....	236,372	262,063	213,439	252,886	.....	2,492	.....	4,119	.....	257,004	.....	(20,633)	(20,633)	5,357	10/25/2035.	4FM.....
74340X AV 3	Prologis LP Sr Nt 2.750% 02/15/19.....	..	06/30/2017.	Call 100.0000.....	.....	8,000,000	8,000,000	7,997,200	7,998,870	.....	258	.....	258	.....	7,999,128	.....	872	872	433,540	02/15/2019.	1FE.....

SCHEDULE D - PART 4

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

QE05.12

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
												11	12	13	14	15									
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)		
74924D AA 7	Residential Accredited Loans Inc RMBS Ser..			n	06/01/2017.	Paydown.....		118,213	163,986	118,787	118,787				0		118,787		(575)	(575)	4,395	09/25/2037.	1FM.....		
74937T AA 7	RCO Mtg LLC RMBS Ser 2016-SFR1 A 3.750				06/01/2017.	Paydown.....		265,462	265,462	265,045	265,043			418		418		265,462			0	4,683	11/25/2051.	1FE.....	
74966F AJ 2	10				06/30/2017.	Redemption 100.0000.....		62,250	62,250	62,406	62,404			(154)		(154)		62,250			0	1,418	10/12/2023.	4FE.....	
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1 3.639...				04/17/2017.	Tax Free Exchange.....		12,794,790	12,869,020	12,804,675	12,800,446			(5,657)		(5,657)		12,794,790			0	135,134	10/05/2022.	2FE.....	
75973L AA 6	Renew LBASS Ser 2017-1A C1A 3.670% 09				06/20/2017.	Paydown.....		86,217	86,217	86,195				23		23		86,217			0		09/20/2052.	1FE.....	
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser.			n	06/01/2017.	Paydown.....		21,077	21,077	21,072	21,045				0		21,044		33	33	539	01/25/2032.	1FM.....		
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser.				06/01/2017.	Paydown.....		40,940	40,940	38,483	39,263			1,677		1,677		40,940			0	793	11/25/2032.	1FM.....	
774341 AJ 0	Rockwell Collins Sr Nt 3.200% 03/15/24.....				04/27/2017.	Nationwide Agribusiness.....		2,018,864	2,000,000	1,994,240				32		32		1,994,272		24,592	24,592	3,022	03/15/2024.	2FE.....	
774341 AK 7	Rockwell Collins Sr Nt 3.500% 03/15/27.....				04/27/2017.	Nationwide Agribusiness.....		3,029,490	3,000,000	3,050,790				(37)		(37)		3,050,753		(21,263)	(21,263)	4,958	03/15/2027.	2FE.....	
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s.				n	05/11/2017.	Tax Free Exchange.....		2,056,881	1,900,000	2,065,500	2,041,832		19,965		15,049		2,056,881			0	40,929	06/30/2026.	2FE.....	
785592 AR 7	Sabine Pass Liquefaction High Yield Corp..			05/11/2017.		Tax Free Exchange.....		3,346,834	3,300,000	3,348,750	3,313,125		35,015		(1,305)		33,710		3,346,834			0	104,500	03/15/2027.	2FE.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 C1 1A 1.516%			06/26/2017.		Paydown.....		50,000	48,513	16,737	16,744					0		16,744		33,256	33,256	240	04/25/2036.	1FM.....	
79546V AJ 5	Sally Holdings Sr Nt 5.750% 06/01/22.....			04/27/2017.		Nationwide Agribusiness.....		1,547,813	1,500,000	1,563,750	1,551,498		1,407		(2,739)		(1,332)		1,550,165		(2,353)	(2,353)	34,979	06/01/2022.	3FE.....
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 2.....			04/26/2017.		Various.....		4,347,567	4,288,568	4,269,859				109		109		4,269,968		77,599	77,599	5,180	10/01/2021.	4FE.....	
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 1.....			n	04/26/2017.	Various.....		4,736,084	4,693,632	4,684,085				284		284		4,684,369		51,716	51,716	21,183	10/01/2021.	4FE.....	
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 1.....				04/18/2017.	Tax Free Exchange.....		4,216,275	4,233,982	4,215,978				297		297		4,216,275			0	32,884	10/01/2021.	4FE.....	
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 3.589%				06/30/2017.	Redemption 100.0000.....		15,000	15,000	15,000	15,000					0		15,000			0	257	11/07/2023.	3FE.....	
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....				06/30/2017.	Redemption 100.0000.....		67,971	67,971	67,534	67,725			247		247		67,971			0	2,001	11/23/2019.	4FE.....	
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06.....				06/30/2017.	Redemption 100.0000.....		37,386	37,386	37,386	36,554			832		832		37,386			0	1,005	06/30/2035.	2FE.....	
83578B AJ 2	Sophia LP New Term Ln Nt 1 5.045% 09/3...			n	04/05/2017.	Redemption 100.0000.....		67,452	67,452	67,228				224		224		67,452			0		09/30/2022.	4FE.....	
84611@ AB 9	Sovos Compliance LLC Additional Term Ln				06/30/2017.	Redemption 100.0000.....		10,643	10,643	10,386	10,402			242		242		10,643			0	448	03/01/2022.	4.....	
863576 DG 6	2005-				06/26/2017.	Paydown.....		477,294	477,294	429,863	454,430			22,864		22,864		477,294			0	2,947	11/25/2035.	1FM.....	
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003				06/26/2017.	Paydown.....		161,966	161,966	148,846	151,241			10,725		10,725		161,966			0	1,107	07/25/2033.	1FM.....	
86359B JU 6	2004-				06/01/2017.	Paydown.....		5,731	5,731	5,730	5,724			7		7		5,731			0	129	03/25/2034.	1FM.....	
86363G AJ 3	2007-			n	06/01/2017.	Paydown.....		892,888	917,507	828,004	828,004				0		828,004		64,884	64,884	14,638	04/25/2047.	1FM.....		
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C				06/10/2017.	Paydown.....		65,156	65,156	64,745	65,105			52		52		65,156			0	1,425	08/15/2039.	1FM.....	
87264A AK 1	T-Mobile USA Inc Hgh Yld Nt 6.250% 04/...				04/01/2017.	Call 100.0000.....		17,500,000	17,500,000	18,221,913	18,015,282		23,316		(27,817)		(4,501)		18,010,782		(510,782)	(510,782)	1,093,750	04/01/2021.	3FE.....
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C				06/26/2017.	Paydown.....		165,881	165,881	157,639	160,449			5,432		5,432		165,881			0	1,104	06/25/2036.	1FM.....	
88632N AH 3	Tibco Software Inc Term Ln B Nt 1 6.72....				05/31/2017.	Redemption 100.0000.....		36,844	36,844	36,229				615		615		36,844			0	749	12/04/2020.	4FE.....	
88732J AH 1	Time Warner Cable Inc Co Gld Nt 5.850%			n	04/10/2017.	Call 100.0000.....		3,000,000	3,000,000	3,134,160	3,006,893		(5,687)		(5,687)		3,001,206		(1,206)	(1,206)	85,919	05/01/2017.	2FE.....		
89233P 6D 3	Toyota Motor Credit Corp Sr Nt 1.750%....				05/22/2017.	Maturity.....		12,000,000	12,000,000	11,962,362	11,996,452			3,548		3,548		12,000,000			0	105,000	05/22/2017.	1FE.....	
90263B HF 8	UCFC Home Equity Loans RMBS Ser 1998-D C				05/01/2017.	Paydown.....			29,258	27,727	3,145	25,399			22		25,421		28,566		(28,566)	(28,566)	437	04/15/2030.	1FM.....
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-				06/01/2017.	Paydown.....				23,483	14,962			(14,962)		(14,962)					0	1,634	12/10/2045.	1FE.....	
90345W AB 0	US Airways LBASS EETC Ser 2012-1B 8.00				04/01/2017.	Paydown.....			192,014	192,014	218,896	209,035			(17,021)		(17,021)		192,014			0	7,681	10/01/2019.	2FE.....

SCHEDULE D - PART 4

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

QE05.13

1				2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
							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)													
CUSIP Identification				Description		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
90932P	AB	4	United Airlines LBASS EETC Ser 2014-1 C	04/11/2017.	Paydown		454,676	454,676	454,676	454,676		454,676	454,676					0		454,676			0	10,799	04/11/2022.	2FE													
911312	AK	2	United Parcel Service Sr Nt 5.125% 04/...	04/27/2017.	Nationwide Agribusiness		4,903,568	4,600,000	5,339,220	4,898,789		5,339,220	4,898,789		(41,420)		(41,420)		4,857,369		46,199	46,199	134,901	04/01/2019.	1FE														
911312	AQ	9	United Parcel Service Sr Nt 2.450% 10/...	04/27/2017.	Nationwide Agribusiness		2,015,122	2,000,000	1,997,600	1,997,633		1,997,600	1,997,633		149		149		1,997,782		17,340	17,340	28,039	10/01/2022.	1FE														
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G	06/15/2017.	Redemption 100.0000		266,240	266,240	265,364	266,082		265,364	266,082		158		158		266,240			0	5,221	11/15/2018.	1														
91830D	AJ	5	Vericrest Opportunity Ln Trans RMBS Ser..	06/25/2017.	Paydown		409,919	409,919	409,494	409,629		409,919	409,629		290		290		409,919			0	6,385	04/25/2055.	5*														
91830J	AJ	2	Vericrest Opportunity Ln Trans RMBS Ser..	06/25/2017.	Paydown		440,191	440,191	439,726	439,820		440,191	439,820		371		371		440,191			0	6,384	02/25/2055.	5*														
91830L	AJ	7	Vericrest Opportunity Ln Trans RMBS Ser..	06/25/2017.	Paydown		270,342	270,342	270,043	270,073		270,342	270,073		269		269		270,342			0	4,043	06/26/2045.	5*														
91830V	AA	4	Vericrest Opportunity Ln Trans RMBS Ser..	06/25/2017.	Paydown		1,009,226	1,009,226	1,008,209	1,008,285		1,009,226	1,008,285		942		942		1,009,226			0	14,536	03/25/2055.	5*														
92851@	AA	3	Vivendi SPC Tr CTL 6.630% 04/15/22.....	06/15/2017.	Redemption 100.0000		66,027	66,027	66,027	66,027		66,027	66,027				0		66,027			0	1,825	04/15/2022.	2														
92871E	AA	0	Vericrest Opportunity Ln Trans RMBS Ser..	04/11/2017.	Paydown		3,223,164	3,223,164	3,219,687	3,220,086		3,223,164	3,219,687		3,078		3,078		3,223,164			0	32,332	02/25/2055.	5*														
92871K	AA	6	Vericrest Opportunity Ln Trans RMBS Ser..	06/25/2017.	Paydown		2,614,892	2,614,892	2,612,904	2,613,796		2,614,892	2,612,904		1,096		1,096		2,614,892			0	50,773	11/27/2045.	5*														
92871L	AA	4	Vericrest Opportunity Ln Trans RMBS Ser..	05/31/2017.	Paydown		6,469,261	6,469,261	6,462,130	6,464,080		6,469,261	6,462,130		5,181		5,181		6,469,261			0	116,899	03/26/2046.	5*														
92978N	AE	4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-	05/01/2017.	Paydown		2,338,880	2,338,880	2,315,386	2,332,662		2,338,880	2,315,386		6,218		6,218		2,338,880			0	50,135	02/15/2051.	1FM														
931142	CG	6	Wal-Mart Stores Inc Nt 5.375% 04/05/17...	04/05/2017.	Maturity		5,000,000	5,000,000	4,991,062	4,999,409		5,000,000	4,991,062		591		591		5,000,000			0	134,375	04/05/2017.	1FE														
931427	AN	8	Walgreens Boots Alliance Sr Nt 2.600%...	04/27/2017.	Nationwide Agribusiness		7,025,200	7,000,000	6,996,080	6,996,513		7,025,200	6,996,080		239		239		6,996,752		28,448	28,448	73,811	06/01/2021.	2FE														
93362F	AB	9	Washington Mutual Mtg RMBS Ser 2006-AR8	06/01/2017.	Paydown		384,198	376,448	335,823	335,823		384,198	335,823				0		335,823		48,375	48,375	4,614	08/25/2046.	1FM														
93363E	AB	1	Washington Mutual Mtg RMBS Ser 2006-AR10	06/01/2017.	Paydown		13,228	14,785	14,807	13,603		13,228	14,807		1,179		(1)		14,781		(1,554)	(1,554)	186	09/25/2036.	1FM														
93363N	AA	3	Washington Mutual Mtg RMBS Ser 2006-AR12	06/01/2017.	Paydown		22,716	30,114	30,204	26,251		22,716	30,204		3,920		(1)		30,169		(7,453)	(7,453)	348	10/25/2036.	1FM														
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14	06/01/2017.	Paydown		72,106	80,015	73,421	73,421		72,106	73,421				0		73,421		(1,315)	(1,315)	844	11/25/2036.	1FM														
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20	06/01/2017.	Paydown		148,886	146,991	112,992	112,992		148,886	112,992				0		112,992		35,894	35,894	1,631	04/25/2037.	1FM														
942683	AG	8	Watson Pharmaceuticals Inc Sr Nt 1.875...	06/29/2017.	Call 100.0000		22,000,000	22,000,000	22,022,987	22,003,878		22,000,000	22,022,987		(2,541)		(2,541)		22,001,337		(1,337)	(1,337)	343,823	10/01/2017.	2FE														
942683	AG	8	Watson Pharmaceuticals Inc Sr Nt 1.875...	04/27/2017.	Nationwide Agribusiness		5,003,995	5,000,000	4,997,760	4,999,157		5,003,995	4,997,760		358		358		4,999,515		4,480	4,480	53,646	10/01/2017.	2FE														
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20	06/01/2017.	Redemption 100.0000		31,051	31,051	31,051	31,051		31,051	31,051				0		31,051			0	861	08/01/2027.	2														
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L	06/15/2017.	Redemption 100.0000		34,221	34,221	35,829	35,230		34,221	35,829		(1,009)		(1,009)		34,221			0	1,053	05/15/2032.	1														
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co	06/10/2017.	Redemption 100.0000		92,199	92,199	92,199	92,199		92,199	92,199				0		92,199			0	2,553	10/10/2024.	2														
94978#	BC	0	Wells Fargo Bank Northwest NA CTL 6.59	06/01/2017.	Redemption 100.0000		134,294	134,294	134,294	134,294		134,294	134,294				0		134,294			0	3,695	11/01/2022.	2														
94983C	AS	6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	06/01/2017.	Paydown		339,721	339,721	344,817	341,885		339,721	344,817		(2,164)		(2,164)		339,721			0	4,245	06/25/2035.	1FM														
000000	00	0	Burger King Term Ln B3 Nt 1 3.929% 02/...	A 06/30/2017.	Tax Free Exchange		565,380	566,497	565,334			565,380	566,497		46		46		565,380			0	12,393	02/16/2024.	4FE														
000000	00	0	Burger King Term Ln B3 Nt2 3.974% 02/...	A 06/30/2017.	Redemption 100.0000		90,436	90,436	90,371			90,436	90,371		65		65		90,436			0	725	02/16/2024.	4FE														
066800	AA	1	Banro Corporation 2nd Lien Nt 10.000% 0.	A 04/15/2017.	Taxable Exchange		1,729,313	1,725,000	1,234,068	1,328,250		1,729,313	1,234,068		340,829		396,750		1,725,000		4,313	4,313	108,699	04/15/2017.	5														
C7740G	AB	7	Regent Purchaser Inv (RGL) Term Ln Nt 1.	A 06/30/2017.	Redemption 100.0000		62,500	62,500	12,500	12,500		62,500	12,500		50,000		50,000		62,500			0	2,359	08/13/2021.	6FE														

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			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)
000000 00 0	Petra Diamonds LLC Sr Nt	8.250%	05/31/2015	D	04/12/2017.	Call 100.0000.....	.....	.....400,000	400,000	413,750	411,434	1,823	(1,420)	.....	.....403	.....	.....411,837	.....	.....(11,837)	(11,837)	32,112	05/31/2020.	4FE.....
000000 00 0	Braskem SA Sr Nt	7.125%	07/22/41.....	D	04/07/2017.	Direct.....	.....	.....1,052,200	1,000,000	803,688	805,634	.....	.....565	.....	.....565	.....	.....806,199	.....	.....246,001	246,001	51,458	07/22/2041.	2FE.....
00164M AC 7	ALM Loan Funding CLO Ser 2015-12A CI A1			C	06/20/2017.	Paydown.....	.....	.....4,000,000	4,000,000	3,990,495	3,990,878	.....	.....9,122	.....	.....9,122	.....	.....4,000,000	.....	.....	.....0	69,832	04/16/2027.	1FE.....
00176J AD 8	American Money Mgmt Corp CLO Ser 2015-16			C	04/17/2017.	Paydown.....	.....	.....12,000,000	12,000,000	12,000,000	12,000,000	.....	.....	.....	.....0	.....	.....12,000,000	.....	.....	.....0	194,264	04/14/2027.	1FE.....
00191D AM 2	BR			C	05/23/2017.	Paydown.....	.....	.....20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	.....20,000,000	.....	.....	.....0	331,250	01/17/2024.	1FE.....
00248P AA 4	A Voce CLO Ltd CLO Ser 2014-1A CI A1A			C	04/04/2017.	Paydown.....	.....	.....25,000,000	25,000,000	24,975,000	24,982,190	.....	.....17,810	.....	.....17,810	.....	.....25,000,000	.....	.....	.....0	281,107	07/15/2026.	1FE.....
00507U AF 8	Actavis Funding SCS Sr Nt	3.850%	06/15	D	04/27/2017.	Nationwide Agribusiness.....	.....	.....3,074,178	3,000,000	3,066,630	3,055,281	.....	.....(2,081)	.....	.....(2,081)	.....	.....3,053,200	.....	.....20,978	20,978	42,350	06/15/2024.	2FE.....
018890 16 0	Preferred Term Secs XIII LBASS Sec Nt Se			D	06/24/2017.	Paydown.....	.....	.....254,451	254,451	187,727	195,252	.....	.....59,199	.....	.....59,199	.....	.....254,451	.....	.....	.....0	2,077	03/24/2034.	1FE.....
03763R AH 4	Apidos CLO CLO Ser 2012-9AR CI BR 3.00			C	04/17/2017.	Paydown.....	.....	.....13,900,000	13,900,000	13,900,000	13,900,000	.....	.....	.....	.....0	.....	.....13,900,000	.....	.....	.....0	196,818	07/15/2023.	1FE.....
03938L AM 6	ArcelorMittal Sr Nt	10.600%	06/01/19.....	C	04/03/2017.	Call 100.0000.....	.....	.....1,000,000	1,000,000	937,500	953,314	.....	.....2,874	.....	.....2,874	.....	.....956,188	.....	.....43,812	43,812	222,623	06/01/2019.	3FE.....
04013Y AQ 5	ARES CLO Ltd Inc CLO Ser 2012-2A CI B1R			C	04/12/2017.	Paydown.....	.....	.....20,350,000	20,350,000	20,350,000	20,350,000	.....	.....	.....	.....0	.....	.....20,350,000	.....	.....	.....0	287,561	10/12/2023.	1FE.....
04964K AA 9	Atrium CDO Corp CLO Ser 9A CI A 2.500%			C	04/20/2017.	Paydown.....	.....	.....3,200,000	3,200,000	3,200,000	3,200,000	.....	.....	.....	.....0	.....	.....3,200,000	.....	.....	.....0	28,966	02/28/2024.	1FE.....
04964K AC 5	3.300			C	04/20/2017.	Paydown.....	.....	.....11,500,000	11,500,000	11,425,250	11,454,589	.....	.....45,411	.....	.....45,411	.....	.....11,500,000	.....	.....	.....0	140,640	02/28/2024.	1FE.....
04964R AA 4	2.278			C	05/31/2017.	Paydown.....	.....	.....25,000,000	25,000,000	24,962,500	24,982,519	.....	.....17,481	.....	.....17,481	.....	.....25,000,000	.....	.....	.....0	331,345	07/16/2025.	1FE.....
04964R AC 0	2.80			C	05/31/2017.	Paydown.....	.....	.....16,800,000	16,800,000	16,800,000	16,800,000	.....	.....	.....	.....0	.....	.....16,800,000	.....	.....	.....0	278,561	07/16/2025.	1FE.....
05616G AL 3	Babson CLO Ltd CLO Ser 2012-2A CI A2R			C	06/23/2017.	Paydown.....	.....	.....42,000,000	42,000,000	42,000,000	42,000,000	.....	.....	.....	.....0	.....	.....42,000,000	.....	.....	.....0	710,596	05/15/2023.	1FE.....
05618L AA 4	Babson CLO Ltd CLO Ser 2014-IIA CI A 2			C	04/05/2017.	Paydown.....	.....	.....10,000,000	10,000,000	9,918,000	9,929,266	.....	.....70,734	.....	.....70,734	.....	.....10,000,000	.....	.....	.....0	110,296	10/17/2026.	1FE.....
11042A AA 2	British Airways Plc PTC	4.625%	06/20/2...	D	06/20/2017.	Redemption 100.0000.....	.....	.....204,006	204,006	206,262	205,564	.....	.....(1,558)	.....	.....(1,558)	.....	.....204,006	.....	.....	.....0	4,718	06/20/2024.	1FE.....
11042B AA 0	British Airways Plc PTC	5.625%	06/20/2...	D	06/20/2017.	Redemption 100.0000.....	.....	.....594,201	594,201	601,949	598,045	.....	.....(3,844)	.....	.....(3,844)	.....	.....594,201	.....	.....	.....0	16,712	06/20/2020.	2FE.....
400489 AH 3	Grupo Posadas SAB CV Sr Nt	7.875%	06/3	D	06/16/2017.	Direct.....	.....	.....1,756,179	1,690,000	1,720,626	1,673,100	44,871	(1,791)	.....	.....43,080	.....	.....1,716,180	.....	.....39,999	39,999	52,340	06/30/2022.	4FE.....
40054F AA 5	Grupo Kaltex SA de CV Secured Nt	8.875		D	05/22/2017.	Direct.....	.....	.....687,075	825,000	825,000	825,000	.....	.....	.....	.....0	.....	.....825,000	.....	.....(137,925)	(137,925)	8,779	04/11/2022.	4FE.....
423012 AB 9	Heineken NV Sr Nt	1.400%	10/01/17.....	D	05/24/2017.	Call 100.0000.....	.....	.....10,000,000	10,000,000	9,918,010	9,986,345	.....	.....7,148	.....	.....7,148	.....	.....9,993,492	.....	.....6,508	6,508	99,311	10/01/2017.	2FE.....
44984R AE 8	I-Preferred Term Sec Ltd LBASS Mezz Nt S			C	06/26/2017.	Redemption 100.0000.....	.....	.....7,200,000	7,200,000	7,063,500	7,099,766	.....	.....100,234	.....	.....100,234	.....	.....7,200,000	.....	.....	.....0	102,217	06/24/2034.	4AM.....
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate.			C	04/03/2017.	Paydown.....	.....	.....91,093	91,093	57,389	63,262	.....	.....27,831	.....	.....27,831	.....	.....91,093	.....	.....	.....0	758	07/03/2033.	1FE.....
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt...			C	06/26/2017.	Paydown.....	.....	.....164,478	164,478	116,946	123,824	.....	.....40,654	.....	.....40,654	.....	.....164,478	.....	.....	.....0	1,343	03/24/2034.	1FE.....
74041C AA 7	Preferred Term Sec Ltd XV LBASS Flt Rt N			C	06/26/2017.	Paydown.....	.....	.....142,537	142,537	106,782	109,702	.....	.....32,836	.....	.....32,836	.....	.....142,537	.....	.....	.....0	1,114	09/26/2034.	1FE.....
74041N AA 3	Preferred Term Sec XII LBASS Sec Nt 1..			D	06/26/2017.	Paydown.....	.....	.....99,638	99,638	85,948	87,875	.....	.....11,763	.....	.....11,763	.....	.....99,638	.....	.....	.....0	889	12/24/2033.	1FE.....
74041N AL 9	Preferred Term Sec XII LBASS Ltd Ser XL.			C	06/26/2017.	Paydown.....	.....	.....74,729	74,729	48,947	53,841	.....	.....20,888	.....	.....20,888	.....	.....74,729	.....	.....	.....0	603	12/24/2033.	1FE.....
74041U AA 7	Preferred Term Sec LBASS XIV Sec Nt 1.			C	06/26/2017.	Paydown.....	.....	.....27,924	27,924	21,990	22,781	.....	.....5,143	.....	.....5,143	.....	.....27,924	.....	.....	.....0	218	06/24/2034.	1FE.....
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt..			D	06/23/2017.	Redemption 100.0000.....	.....	.....148,635	148,635	113,706	118,130	.....	.....30,506	.....	.....30,506	.....	.....148,635	.....	.....	.....0	1,103	06/23/2035.	1FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..			C	06/22/2017.	Paydown.....	.....	.....19,640	19,640	13,401	14,200	.....	.....5,440	.....	.....5,440	.....	.....19,640	.....	.....	.....0	139	12/22/2035.	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			C	06/22/2017.	Redemption 100.0000.....	.....	.....30,432	30,432	23,205	24,002	.....	.....6,430	.....	.....6,430	.....	.....30,432	.....	.....	.....0	215	03/22/2038.	1FE.....
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt CI			C	06/22/2017.	Paydown.....	.....	.....24,871	24,871	17,622	18,569	(5,547)	11,849	.....	.....6,302	.....	.....24,871	.....	.....	.....0	287	09/22/2036.	1AM.....
74042W AA 2	Preferred Term Sec Ltd XVIII LBASS Flt R..			C	06/23/2017.	Paydown.....	.....	.....555,184	555,184	391,405	414,531	.....	.....140,652	.....	.....140,652	.....	.....555,184	.....	.....	.....0	4,009	09/23/2035.	1FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se			C	06/22/2017.	Paydown.....	.....	.....11,250	11,250	7,403	8,603	.....	.....2,647	.....	.....2,647	.....	.....11,250	.....	.....	.....0	71	12/22/2036.	1AM.....
741382 AC 9	Preferred Term Sec Ltd XVI ABS Combo Nt			C	06/19/2017.	Redemption 44.9072.....	.....	.....283,529	631,367	330,440	330,440	.....	.....(46,911)	.....	.....(46,911)	.....	.....283,529	.....	.....	.....0	(282,684)	03/23/2035.	1FE.....

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21			22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					

(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 Item(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	7LTWZFZYICNSX8D621K86...	07/18/2012	12/15/2024	.....	400,000,000	USD LIBOR 3M (0.468079)	.....	.....	...(2,367,308)	.....	..	.....(2,598,899)	.....	.....	.....	....5,464,706	.....	100 / 0.9925
.....																						
.....																						
0859999. Total-Swaps-Hedging Effective-Interest Rate	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(2,367,308)	0	XX	(2,598,899)	0	0	0	0	5,464,706	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	06/29/2017	07/19/2024	.....	9,140,800	3.255 USD (1.17 EUR)	.....	.....	.....	.....	..	.....(15,722)	.....	.....	.....	.....121,417	.....	100 / 100...
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	06/29/2017	07/19/2023	.....	7,998,200	3.106 USD (0.98 EUR)	.....	.....	.....	.....	..	.....(2,143)	.....	.....	.....	.....98,404	.....	100 / 100...
0879999. Total-Swaps-Hedging Effective-Foreign Exchange	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	0	XX	(17,865)	0	0	0	0	219,821	XXX	XXX
0909999. Total-Swaps-Hedging Effective	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(2,367,308)	0	XX	(2,616,764)	0	0	0	0	5,684,527	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54...	02/24/2010	02/26/2020	.....	150,000,000	USD LIBOR 3M (0.28438)	.....	.....	...(2,040,868)	.....	..	.....(8,016,256)	..1,475,553	.....	.....	....1,223,276	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Deutsche Bank AG	7LTWZFZYICNSX8D621K86...	07/29/2010	08/03/2020	.....	200,000,000	USD LIBOR 3M (0.28594)	.....	.....	...(1,945,609)	.....	..	.....(7,442,876)	953,391	.....	.....	....1,759,514	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54...	12/08/2009	12/10/2019	.....	190,000,000	USD LIBOR 3M (0.2925)	.....	.....	...(2,324,818)	.....	..	.....(8,339,556)	..1,746,218	.....	.....	....1,485,946	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Bank of America Corp	B4TYDEB6GKMZO031MB27	12/08/2009	12/10/2019	.....	270,000,000	USD LIBOR 3M (0.2925)	.....	.....	...(3,322,589)	.....	..	.....(11,941,127)	..2,499,722	.....	.....	....2,111,607	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	UBS AG	BFM8T61CT2L1QCEMIK50...	01/27/2010	01/29/2020	.....	200,000,000	USD LIBOR 3M (0.28813)	.....	.....	...(2,665,653)	.....	..	.....(10,235,682)	..1,976,775	.....	.....	....1,607,346	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	11/13/2007	07/15/2017	.....	8,650,000	USD LIBOR 3M (0.28906)	.....	.....	.....(169,092)	.....	..	.....(14,584)	169,436	.....	.....	.....8,768	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	..(12,468,628)	...(45,990,081)	XX	...(45,990,081)	..8,821,095	0	0	0	8,196,457	XXX	XXX
0969999. Total-Swaps-Hedging Other	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	..(12,468,628)	...(45,990,081)	XX	...(45,990,081)	..8,821,095	0	0	0	8,196,457	XXX	XXX
1159999. Total-Swaps-Interest Rate	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	..(14,835,935)	...(45,990,081)	XX	...(48,588,981)	..8,821,095	0	0	0	13,661,163	XXX	XXX
1179999. Total-Swaps-Foreign Exchange	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	0	XX	(17,865)	0	0	0	0	219,821	XXX	XXX
1209999. Total-Swaps	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	..(14,835,935)	...(45,990,081)	XX	...(48,606,846)	..8,821,095	0	0	0	13,880,984	XXX	XXX
Forwards - Hedging Other																						
Pay Fixed EURO Receive Fixed USD Spot Forward	Private Equity Portfolio	BA-1	Currency	Goldman Sachs Group	W22LROWP2IHZNB6K528.	02/03/2016	02/05/2018	.....	56,435,000	0 USD (0 EUR)	.....	.....	.....	.....	..	.....(1,362,027)	..(4,001,018)	.....	.....	.....219,070	.....	001.....
12229999. Total-Forwards-Hedging Other	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(1,362,027)	XX	(1,362,027)	..(4,001,018)	0	0	0	219,070	XXX	XXX
1269999. Total-Forwards	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(1,362,027)	XX	(1,362,027)	..(4,001,018)	0	0	0	219,070	XXX	XXX
1399999. Total-Hedging Effective	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	...(2,367,308)	0	XX	(2,616,764)	0	0	0	0	5,684,527	XXX	XXX
1409999. Total-Hedging Other	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	..(12,468,628)	...(47,352,108)	XX	...(47,352,108)	..4,820,077	0	0	0	8,415,527	XXX	XXX
1449999. TOTAL										0	0	..(14,835,935)	...(47,352,108)	XX	...(49,968,872)	..4,820,077	0	0	0	14,100,054	XXX	XXX

QE06

(a)

Code	Description of Hedged Risk(s)
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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 Item(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	Coded	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)
	1	REBALANCES PORTFOLIO DURATION																				
	2	MANAGES CASH FLOW RISK																				
	3	HEDGES THE EQUITY RISK OF A LIABILITY																				
	4	HEDGES THE INTEREST RATE RISK OF AN ASSET																				
	5	HEDGES THE INTEREST RATE RISK OF A LIABILITY																				
	6	HEDGES THE CREDIT RISK OF AN ASSET																				
	7	ASSET REPLICATION																				
	8	HEDGES THE CURRENCY RISK OF AN ASSET																				
	9	HEDGES THE CURRENCY RISK OF A LIABILITY																				

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
0000WN U7	250	...25,000,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	09/15/2017	CBT.....	06/15/2017	163.0235	165.8800	..(171,875)	.....	.....	.....	.....	.....714,129	714,129	501,288	4	1,000
0000ES U7	1,567	..190,273,226	S&P 500 MINI Futures Contract	Equity Exposure.....	D 1-1.....	Equity / Index	09/15/2017	CME.....	06/15/2017	..2,428.5032	..2,420.9000	70,515	.....	.....	.....	.....	.....(595,711)	(595,711)	8,443,556	5	50
0000MF U7	2,001	..190,647,494	MSCI EAFE MINI INDEX Futures Contract	Equity Exposure.....	D 1-1.....	Equity / Index	09/15/2017	ICE.....	06/15/2017	..1,905.5222	..1,889.6000	..150,075	.....	.....	.....	.....	....(1,593,014)	(1,593,014)	8,576,673	5	50
12829999. Total-Long Futures-Hedging Other.....												..48,715	0	0	0	0	(1,474,596)	(1,474,596)	...17,521,517	XXX	XXX
1329999. Total-Long Futures.....												..48,715	0	0	0	0	(1,474,596)	(1,474,596)	...17,521,517	XXX	XXX
Short Futures																					
Hedging Other																					
0000BP U7	70	5,676,758	British Pound Currency Futures Contract	Private Equity Portfolio Duration	BA - 1....	Currency	09/15/2017	CME.....	06/15/2017	129.7545	130.4500	(9,625)	.....	.....	.....	.....	.....(30,430)	(30,430)	180,020	3	625
0000EC U7	530	75,039,541	Euro Currency Futures Contract	Private Equity Portfolio Duration	BA - 1....	Currency	09/15/2017	CME.....	06/15/2017	1.1327	1.1500	82,813	.....	.....	.....	.....	....(1,147,959)	(1,147,959)	1,363,010	3	125,000
0000FVU 7	192	19,200,000	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	09/15/2017	CBT.....	06/15/2017	118.0952	117.8400	33,000	.....	.....	.....	.....	.....48,989	48,989	384,989	4	1,000
0000TYU 7	7,209	..720,900,000	US 10 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	09/15/2017	CBT.....	06/15/2017	125.8561	125.5300	2,027,531	.....	.....	.....	.....	.....2,350,665	2,350,665	...14,455,131	4	1,000
000UXY U7	1,170	..117,000,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	09/15/2017	CBT.....	06/15/2017	134.9869	134.8100	..438,750	.....	.....	.....	.....	.....207,005	207,005	2,346,026	4	1,000
0000US U7	1,900	..190,000,000	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	09/15/2017	CBT.....	06/15/2017	152.5231	153.6900	1,068,750	.....	.....	.....	.....	....(2,217,058)	(2,217,058)	3,809,786	4	1,000
13429999. Total-Short Futures-Hedging Other.....												3,641,219	0	0	0	0	(788,787)	(788,787)	...22,538,962	XXX	XXX
1389999. Total-Short Futures.....												3,641,219	0	0	0	0	(788,787)	(788,787)	...22,538,962	XXX	XXX
1409999. Total-Hedging Other.....												3,689,934	0	0	0	0	(2,263,383)	(2,263,383)	...40,060,479	XXX	XXX
1449999. TOTAL.....												3,689,934	0	0	0	0	(2,263,383)	(2,263,383)	...40,060,479	XXX	XXX

QE07

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	6,306,238	(6,306,238)	.....
Total Net Cash Deposits.....	6,306,238	(6,306,238)	0

(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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX			0	3,871,434	(181,500)	3,871,434	40,060,479	40,060,479
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....		(11,941,127)	0		(11,941,127)	0	2,111,607	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....			0		(17,865)	0	219,821	219,821
Goldman Sachs Group.....	W22LROWP2IHZNBB6K528	Y.....	Y.....		(1,362,027)	0		(1,362,027)	0	219,070	0
Morgan Stanley Capital Services.....	I7331LVCZKQKX5T7XV54....	Y.....	Y.....		(16,355,813)	0		(16,355,813)	0	2,709,222	0
UBS AG.....	BFM8T61CT2L1QCEMIK50.	Y.....	Y.....		(10,235,682)	0		(10,235,682)	0	1,607,346	0
0299999. Total NAIC 1 Designation.....			0	0	(39,894,648)	0	0	(39,912,513)	0	6,867,066	219,821
NAIC 2 Designation											
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....		(7,442,876)	0		(10,041,776)	0	7,224,220	0
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....		(14,584)	0		(14,584)	0	8,768	0
0399999. Total NAIC 2 Designation.....			0	0	(7,457,460)	0	0	(10,056,360)	0	7,232,988	0
0999999. Gross Totals.....			0	0	(47,352,108)	0	3,871,434	(50,150,372)	3,871,434	54,160,534	40,280,301
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					0	(47,352,108)					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	CASH.....	CASH.....	12,675,000	.....	.....12,675,000	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	CASH.....	CASH.....	15,220,000	.....	.....15,220,000	.....	.....V.....
Goldman Sachs Group - OTC.....	W22LROWP2IHZNBB6K528...	CASH.....	CASH.....	1,131,000	.....	.....1,131,000	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54.....	CASH.....	CASH.....	18,887,000	.....	.....18,887,000	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	CASH.....	CASH.....	13,346,000	.....	.....13,346,000	.....	.....V.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27....	Securities.....	912810 PV 4 U S Treasury 01/15/2028 TIPS.....	10,471,932	8,049,287	7,952,444	01/15/2028.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2QJLFK8MNNCLQOF39....	Securities.....	912810 PV 4 U S Treasury 01/15/2028 TIPS.....	4,864,761	3,739,316	3,694,327	01/15/2028.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	912810 PV 4 U S Treasury 01/15/2028 TIPS.....	4,177,951	3,211,397	3,172,760	01/15/2028.	I.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27....	Securities.....	912810 RA 8 U S Treasury 02/15/2043 TIPS.....	11,025,288	11,269,002	9,984,067	02/15/2043.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2QJLFK8MNNCLQOF39....	Securities.....	912810 RA 8 U S Treasury 02/15/2043 TIPS.....	5,121,825	5,235,042	4,638,123	02/15/2043.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	912810 RA 8 U S Treasury 02/15/2043 TIPS.....	4,398,722	4,495,956	3,983,309	02/15/2043.	I.....
0199999. Totals.....				101,319,479	36,000,000	94,684,029	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2				3	4	5	6	7
CUSIP Identification	Description				Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities									
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....			1FM	502,169	502,169	07/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 CI.....			1FM	1,831,309	2,250,629	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....			1FM	528,419	528,419	11/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....			1FM	566,882	566,882	09/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....			1FM	875,576	875,576	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						4,304,355	4,723,675	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						4,304,355	4,723,675	XXX
6299999	Total - Residential Mortgage-Backed Securities.....						4,304,355	4,723,675	XXX
6699999	Subtotal - Bonds.....						4,304,355	4,723,675	XXX
Cash Equivalents (Schedule E Part 2 Type)									
000000	00	0	Overnight Repos SEC LENDING ONLY.....				16,754,882	16,754,882	07/03/2017.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....						16,754,882	16,754,882	XXX
9999999	Totals.....						21,059,237	21,478,557	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(17,843,582) Book/Adjusted Carrying Value \$.....(17,424,302)
2. Average balance for the year: Fair Value \$.....42,987,654 Book/Adjusted Carrying Value \$.....43,057,540
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....4,723,675 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. 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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America.....	CONCORD, CA.....	.....	.....	.....	.....829,323	1,453,575	1,159,226	XXX
Bank of New York Mellon	NEW YORK, NY.....	.....	.....	.....	.....23,934,059	13,550,799	12,661,464	XXX
BNP Paribas USA.....	LOS ANGELES, CA.....	.....	.....	.....	.....25,249,979	34,022,680	26,847,732	XXX
Chase - OH.....	COLUMBUS, OH.....	.....	.....	.....	.....(447,035,709)	(455,342,452)	(489,512,020)	XXX
Chase - TX.....	SAN ANTONIO, TX.....	.....	.....	.....	.....(5,128,502)	(5,625,907)	(6,981,123)	XXX
Corestates Bank	PHILADELPHIA, PA.....	.....	.....	.....	.....(16,780)	(12,608)	22,323	XXX
First Star Bank	CINCINNATI, OH.....	.....	.....	.....	.....1,593,088	2,384,066	2,993,586	XXX
First Union	CHARLOTTE, NC.....	.....	.....	.....	.....8,947	59,976	111,800	XXX
Huntington National Bank	COLUMBUS, OH.....	.....	.....	.....	.....(32,142,612)	(28,522,275)	(32,826,854)	XXX
Key Bank.....	CANTON, OH.....	.....	.....	.....	.....592,960	208,048	2,196,652	XXX
National Bank of Detroit	DETROIT, MI.....	.....	.....	.....	.....(36,719,160)	(36,889,800)	(31,331,597)	XXX
Nations Bank.....	RALEIGH, NC.....	.....	.....	.....	.....265,181	265,181	.....	XXX
NW Bank.....	COLUMBUS, OH.....	.....	.....	.....	.....1,776	1,776	1,752	XXX
PNC.....	COLUMBUS, OH.....	.....	.....	.....	.....35,842,200	53,323,499	52,696,111	XXX
Univest.....	PITTSBURG, PA.....	.....	.....	.....	.....575,071	573,482	575,693	XXX
Toronto - Dominion Bank.....	TORONTO, CA.....	.....	.....	.....	.....98,488	112,828	117,399	XXX
Wells Fargo Bank.....	SOUDERTON, PA.....	.....	.....	.....	.....29,674,975	23,942,729	(5,825,197)	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....16,853	24,772	26,555	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(402,359,864)	(396,469,632)	(467,066,498)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(402,359,864)	(396,469,632)	(467,066,498)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(402,359,864)	(396,469,632)	(467,066,498)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



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

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

Physicians - Including Surgeons and Osteopaths

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

NONE

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



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

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

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

DETAILS OF WRITE-INS

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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

NONE

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



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

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

Other Health Care Facilities

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....AL					(10)			8
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO					493			169
7.	Connecticut.....CT					(16)			19
8.	Delaware.....DE					(11)			24
9.	District of Columbia.....DC								
10.	Florida.....FL					(13)			48
11.	Georgia.....GA					(9)			4
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL					(13)			22
15.	Indiana.....IN					(7)			20
16.	Iowa.....IA					1,530			678
17.	Kansas.....KS					668			82
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD					(82)			205
22.	Massachusetts.....MA					(3)			10
23.	Michigan.....MI					(3)			12
24.	Minnesota.....MN								
25.	Mississippi.....MS								2
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE					191			22
29.	Nevada.....NV					1			1
30.	New Hampshire.....NH					(5)			1
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY					(18)			44
34.	North Carolina.....NC					(89)			344
35.	North Dakota.....ND								
36.	Ohio.....OH					(710)			2,027
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA					(417)			1,065
40.	Rhode Island.....RI					(5)			1
41.	South Carolina.....SC					(1)			215
42.	South Dakota.....SD								
43.	Tennessee.....TN								1
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT					(5)			12
47.	Virginia.....VA					(80)			222
48.	Washington.....WA					62			74
49.	West Virginia.....WV					(128)			282
50.	Wisconsin.....WI					933			37
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	2,253	0	0	5,651

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

NAIC Group Code.....0140

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Company Code.....23787

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
.....11,530	10,045	.....

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: