



QUARTERLY STATEMENT

As of September 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
Incorporated/Organized..... December 6, 1925

State of Domicile or Port of Entry OH

Country of Domicile US

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
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-7111
(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
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-1545
(Area Code) (Telephone Number)

Internet Web Site Address
WWW.NATIONWIDE.COM

Statutory Statement Contact
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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 #	CHIEF MKRT OFFC & EMERGING BUSINESS		

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.

Mark Allen Berven

(Signature)

MARK ALLEN BERVEN

1. (Printed Name)

PRESIDENT & COO - P&C

(Title)

Robert William Horner III

(Signature)

ROBERT WILLIAM HORNER III

2. (Printed Name)

VP - CORP GOV & SECRETARY

(Title)

David Patrick Lapaul

(Signature)

DAVID PATRICK LAPAUL

3. (Printed Name)

SVP & TREASURER

(Title)

Subscribed and sworn to before me
This 25th day of November, 2017

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

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached



Ethan A. Schaffner
Notary Public, State of Ohio
My Commission Expires 12-03-2020

NATIONWIDE MUTUAL INSURANCE COMPANY

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	11,826,544,108		11,826,544,108	13,448,897,591
2. Stocks:				
2.1 Preferred stocks.....	2,199,449		2,199,449	178,000
2.2 Common stocks.....	8,651,794,101	14,956,904	8,636,837,197	8,176,953,759
3. Mortgage loans on real estate:				
3.1 First liens.....	1,152,896,980		1,152,896,980	1,052,300,436
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	544,890,424		544,890,424	553,448,063
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	29,625,846		29,625,846	30,170,616
4.3 Properties held for sale (less \$.....0 encumbrances).....	621,217		621,217	1,253,733
5. Cash (\$.....(335,459,428)), cash equivalents (\$.....0) and short-term investments (\$.....477,086,353).....	141,626,925		141,626,925	468,089,127
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	2,638,992
8. Other invested assets.....	3,269,778,810	54,503,971	3,215,274,839	3,410,785,568
9. Receivables for securities.....	84,678		84,678	250,761
10. Securities lending reinvested collateral assets.....	31,743,572		31,743,572	38,902,858
11. Aggregate write-ins for invested assets.....	1,442,805,605	0	1,442,805,605	1,390,685,232
12. Subtotals, cash and invested assets (Lines 1 to 11).....	27,094,611,715	69,460,875	27,025,150,840	28,574,554,736
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	108,499,971	51	108,499,920	132,028,892
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,379,087,845	34,522,404	2,344,565,441	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).....	3,431,242,137	4,144,713	3,427,097,424	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.....	339,522,593		339,522,593	237,515,642
16.2 Funds held by or deposited with reinsured companies.....	2,954,652		2,954,652	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.....	66,125,763		66,125,763	77,190,135
18.2 Net deferred tax asset.....	2,829,959,232	1,228,200,646	1,601,758,586	1,641,529,819
19. Guaranty funds receivable or on deposit.....	2,477,748		2,477,748	(383,952)
20. Electronic data processing equipment and software.....	564,796,118	461,047,357	103,748,761	104,967,737
21. Furniture and equipment, including health care delivery assets (\$.....0).....	100,432,276	100,432,276	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	365,380,033	3,202,374	362,177,659	385,752,328
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	634,235,028	278,464,461	355,770,567	375,953,456
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	37,919,325,111	2,179,475,157	35,739,849,954	37,185,212,855
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	37,919,325,111	2,179,475,157	35,739,849,954	37,185,212,855

DETAILS OF WRITE-INS				
1101. Corporate owned investment value of life insurance.....	1,379,370,612		1,379,370,612	1,316,072,290
1102. Derivative collateral and receivables.....	61,256,228		61,256,228	73,493,534
1103. Other investment receivables.....	2,178,766		2,178,766	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).....	1,442,805,605	0	1,442,805,605	1,390,685,232
2501. Agent benefit investment value of life insurance and annuity contracts.....	161,428,799		161,428,799	156,568,481
2502. Deposit and prepaid assets.....	68,083,752	68,083,752	0	
2503. Equities and deposits in pools and associations.....	101,700,330		101,700,330	114,532,473
2598. Summary of remaining write-ins for Line 25 from overflow page.....	303,022,147	210,380,709	92,641,438	104,852,502
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	634,235,028	278,464,461	355,770,567	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 \$.....3,287,500,606).....	9,176,266,268	10,045,998,365
2. Reinsurance payable on paid losses and loss adjustment expenses.....	918,563,766	902,966,371
3. Loss adjustment expenses.....	1,653,197,015	1,871,120,424
4. Commissions payable, contingent commissions and other similar charges.....	233,257,513	323,025,727
5. Other expenses (excluding taxes, licenses and fees).....	90,762,516	103,833,904
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	64,023,539	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 \$.....2,704,546,672 and including warranty reserves of \$.....9,259,927 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	5,779,387,558	6,541,078,753
10. Advance premium.....	108,150,624	115,113,785
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	9,537,153	11,993,511
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,830,758,531	1,181,580,799
13. Funds held by company under reinsurance treaties.....	1,179,398	780,552
14. Amounts withheld or retained by company for account of others.....	1,145,219,992	1,200,664,145
15. Remittances and items not allocated.....	45,761,623	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.....	20,530	24,264
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	243,579,706	278,687,822
20. Derivatives.....	43,168,571	54,811,176
21. Payable for securities.....	12,691,395	13,476,131
22. Payable for securities lending.....	35,633,727	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.....	1,457,552,974	1,477,674,717
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	22,864,227,048	24,494,875,046
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	22,864,227,048	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.....	2,192,018,559	2,191,610,525
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,683,604,347	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).....	12,875,622,906	12,690,337,809
38. Totals (Page 2, Line 28, Col. 3).....	35,739,849,954	37,185,212,855

DETAILS OF WRITE-INS		
2501. Accrued derivative liability.....	10,991,152	7,864,136
2502. Agent's security fund reserves.....	1,063,074,900	1,045,425,593
2503. Contingent suit liabilities.....	5,694,116	8,493,987
2598. Summary of remaining write-ins for Line 25 from overflow page.....	377,792,806	415,891,001
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,457,552,974	1,477,674,717
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,901,293,654).....	1,930,931,850	2,075,688,246	2,745,499,748
1.2 Assumed..... (written \$.....13,503,312,470).....	13,307,170,894	13,245,380,309	17,691,445,079
1.3 Ceded..... (written \$.....5,846,733,555).....	4,918,523,969	3,377,224,939	4,506,117,450
1.4 Net..... (written \$.....9,557,872,569).....	10,319,578,775	11,943,843,616	15,930,827,377
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....6,916,013,595):			
2.1 Direct.....	1,021,014,015	1,081,342,243	1,515,554,724
2.2 Assumed.....	9,165,176,432	8,690,062,396	11,693,846,021
2.3 Ceded.....	3,191,786,262	2,080,997,733	2,810,767,324
2.4 Net.....	6,994,404,185	7,690,406,906	10,398,633,421
3. Loss adjustment expenses incurred.....	1,046,571,455	1,100,709,803	1,500,482,423
4. Other underwriting expenses incurred.....	3,148,947,028	3,939,619,874	5,145,857,803
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	11,189,922,668	12,730,736,583	17,044,973,647
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(870,343,893)	(786,892,967)	(1,114,146,270)
INVESTMENT INCOME			
9. Net investment income earned.....	336,193,358	424,171,513	562,009,008
10. Net realized capital gains (losses) less capital gains tax of \$.....46,444,971.....	13,654,461	(24,188,741)	(5,173,993)
11. Net investment gain (loss) (Lines 9 + 10).....	349,847,819	399,982,772	556,835,015
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,797,971 amount charged off \$.....39,723,370).....	(37,925,399)	(51,276,298)	(67,318,011)
13. Finance and service charges not included in premiums.....	66,856,281	91,831,559	120,793,828
14. Aggregate write-ins for miscellaneous income.....	131,254,808	48,268,436	81,944,891
15. Total other income (Lines 12 through 14).....	160,185,690	88,823,697	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).....	(360,310,384)	(298,086,498)	(421,890,547)
17. Dividends to policyholders.....	6,864,876	8,472,448	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).....	(367,175,260)	(306,558,946)	(432,809,447)
19. Federal and foreign income taxes incurred.....	(121,958,556)	(37,654,846)	(118,227,970)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(245,216,704)	(268,904,100)	(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).....	(245,216,704)	(268,904,100)	(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 \$....68,409,675.....	436,664,956	370,504,952	427,243,144
25. Change in net unrealized foreign exchange capital gain (loss).....	17,988,469	8,327,695	4,032,129
26. Change in net deferred income tax.....	140,071,637	177,645,560	256,290,214
27. Change in nonadmitted assets.....	(162,017,124)	(260,046,139)	(228,673,483)
28. Change in provision for reinsurance.....		0	308,120
29. Change in surplus notes.....	408,033	408,033	525,633
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(2,614,170)	(75,637,697)	229,318,483
38. Change in surplus as regards policyholders (Lines 22 through 37).....	185,285,097	(47,701,696)	374,462,763
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,875,622,906	12,268,173,350	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.....	2,799,871	143,601	(106,854)
1402. Other miscellaneous income.....	128,454,937	48,124,835	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).....	131,254,808	48,268,436	81,944,891
3701. Change in surplus - pension and postretirement benefits net of tax.....	(10,786,912)	(80,389,455)	231,566,227
3702. Change in surplus - agent security compensation plan.....			(27,273,243)
3703. Change in surplus - miscellaneous.....	8,172,742	4,751,758	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).....	(2,614,170)	(75,637,697)	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.....	10,508,473,904	12,058,496,496	15,980,116,486
2. Net investment income.....	456,239,943	437,305,820	643,273,473
3. Miscellaneous income.....	141,604,331	84,900,585	95,311,169
4. Total (Lines 1 through 3).....	11,106,318,178	12,580,702,901	16,718,701,128
5. Benefit and loss related payments.....	6,557,852,920	7,058,558,420	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.....	4,343,471,894	5,173,569,894	6,670,152,464
8. Dividends paid to policyholders.....	7,731,733	8,268,084	11,517,772
9. Federal and foreign income taxes paid (recovered) net of \$(13,306,479) tax on capital gains (losses).....	(86,577,957)	(72,501,390)	(78,709,137)
10. Total (Lines 5 through 9).....	10,822,478,590	12,167,895,008	16,104,819,365
11. Net cash from operations (Line 4 minus Line 10).....	283,839,588	412,807,893	613,881,763
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,740,274,129	1,891,001,052	2,722,727,693
12.2 Stocks.....	4,341,773	532,729,621	831,324,419
12.3 Mortgage loans.....	80,082,136	56,615,616	105,589,174
12.4 Real estate.....	1,654,188	55,208,087	55,211,940
12.5 Other invested assets.....	251,843,679	368,174,149	597,122,722
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	147,004	215,054	188,520
12.7 Miscellaneous proceeds.....	67,680,410	141,588,401	255,150,700
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,146,023,319	3,045,531,980	4,567,315,168
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,361,556,964	2,231,533,478	3,182,742,068
13.2 Stocks.....	132,972,618	27,514,967	27,561,012
13.3 Mortgage loans.....	369,964,851	309,150,730	354,666,274
13.4 Real estate.....	24,940,813	25,119,706	33,670,116
13.5 Other invested assets.....	473,449,584	555,741,162	737,146,977
13.6 Miscellaneous applications.....	618,653	20,978,855	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,363,503,483	3,170,038,898	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).....	(217,480,164)	(124,506,918)	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).....	(392,821,626)	(309,070,320)	(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).....	(392,821,626)	(309,070,320)	(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).....	(326,462,202)	(20,769,345)	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).....	141,626,925	218,090,622	468,089,127

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

20.0001	Exchange of bond investment to bond investment.....	392,375,443	282,584,782	382,986,646
20.0002	Exchange of bond investment to equity investment.....	4,392,415	1,252,384	1,922,171
20.0003	Exchange of equity investment to equity investment.....	124,353		
20.0004	Capitalized interest on bonds.....	438,354	446,846	580,610
20.0005	Capitalized interest on mortgage loans.....	7,313,732	6,784,678	9,078,358
20.0006	Intercompany transfer of securities out.....	107,208,571	110,598,368	375,444,618
20.0007	Intercompany transfer of securities in.....	3,581,005		
20.0008	Asset and liabilities transferred settled through investment transfer.....	1,912,252,168		
20.0009	Tax Credit Commitments Liabilities.....	10,882,345	17,608,623	4,500,248
20.0010	Deferred gains.....		12,612,777	40,005,709
20.0011	COLI/BOLI.....	63,298,322	51,846,018	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 \$(164.9) million and \$(106.1) million as of September 30, 2017 and December 31, 2016, respectively, and also reduced the admitted deferred tax assets (DTA) by \$(24.7) million and \$(15.9) million as of September 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 September 30, 2017 and December 31, 2016, and also allowed the Company to admit additional DTA of \$9.2 million as of September 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	\$ (245,216,704)	\$ (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>(245,216,704)</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	\$ 12,875,622,906	\$ 12,690,337,809
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	3	35	(164,884,726)	(106,078,936)
Subsidiary valuation -- Eagle impact on DTA admittance	52	2	18.2	(24,732,709)	(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>12,994,706,304</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 \$9.4 million for the nine months ended September 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
35729QAS7	\$ 1,463,952	\$ 904,930	\$ 559,022	\$ 904,930	\$ 891,545	Q3 '17
Total			\$ 559,022			

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (2,035,190)
2. 12 Months or Longer	\$ (2,232,196)

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

1. Less than 12 Months	\$ 527,175,361
2. 12 Months or Longer	\$ 44,175,043

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. Not applicable.

F. Real Estate

No significant changes from prior year end.

G. Low-Income Housing Tax Credits

No significant changes from prior year end.

H. Restricted Assets

No significant changes from prior year end.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No 64, Offsetting and Netting of Assets and Liabilities.

K. Structured Notes

No significant changes from prior year end.

L. 5* Securities

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

M. Short Sales

Not applicable.

N. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	11	-
(2) Aggregate Amount of Investment Income	\$ 1,218,383	\$ -

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 September 28, 2017, the Company received an extraordinary dividend of \$3.6 million from THI Holdings, Delaware, Inc. (THI), consisting of one thousand shares of Victoria National Insurance Company's common capital stock. THI received an extraordinary dividend of \$3.6 million from Victoria Fire & Casualty Company, also consisting of one thousand shares of Victoria National Insurance Company's common capital stock. As a result of the extraordinary dividends, the Company now directly owns 100% of Victoria National Insurance Company's common capital stock. See Schedule Y for details.

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.

NOTES TO THE FINANCIAL STATEMENTS

2. FHLB Capital Stock

a. Aggregate Totals

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

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

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

3. Not applicable.

4. Not applicable.

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

A. Defined Benefit Plans

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	\$ 94,806,750	\$ 154,018,600	\$ 534,000	\$ 651,070
b. Interest cost	161,486,250	217,147,583	8,118,000	11,241,515
c. Expected return on plan assets	(225,428,250)	(289,961,922)	(7,513,500)	(10,537,619)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	16,905,750	37,517,413	68,250	-
f. Prior service cost or credit	(38,638,500)	(28,554,244)	5,069,250	5,831,628
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 9,132,000	\$ 90,167,430	\$ 6,276,000	\$ 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 14 – Contingencies

No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

- A. Transfers of Receivables Reported as Sales
Not applicable.
- B. Transfers and Servicing of Financial Assets
No significant changes from prior year end.
- C. Wash Sales
Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

The Company categorizes its financial 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.

NOTES TO THE FINANCIAL STATEMENTS

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 September 30, 2017:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
All other governments	\$ -	\$ 14,513,110	\$ -	\$ 14,513,110
States, territories and possessions	2,177,920	-	-	2,177,920
Industrial and miscellaneous	-	378,938,427	19,893,034	398,831,461
Total Bonds	\$ 2,177,920	\$ 393,451,537	\$ 19,893,034	\$ 415,522,491
Securities lending collateral assets	-	2,539,876	-	2,539,876
Preferred stocks	-	178,000	-	178,000
Common stocks	7,687,541	25,145,063	14,505,524	47,338,128
Total Assets at Fair Value	\$ 9,865,461	\$ 421,314,476	\$ 34,398,558	\$ 465,578,495
Liabilities at Fair Value				
Derivative liabilities	\$ -	\$ 42,586,571	\$ -	\$ 42,586,571
Total Liabilities at Fair Value	\$ -	\$ 42,586,571	\$ -	\$ 42,586,571

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

	Beginning Balance at 6/30/2017	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 9/30/2017
Assets at Fair Value										
Industrial and miscellaneous	\$739,045	\$20,000,000	\$-	\$-	\$(381,172)	\$-	\$-	\$(464,839)	\$-	\$19,893,034
Total Bonds	\$739,045	\$20,000,000	\$-	\$-	\$(381,172)	\$-	\$-	\$(464,839)	\$-	\$19,893,034
Common stocks	\$14,572,658	\$-	\$-	\$-	\$(67,134)	\$-	\$-	\$-	\$-	\$14,505,524
Total Assets at Fair Value	\$15,311,703	\$20,000,000	\$-	\$-	\$(448,306)	\$-	\$-	\$(464,839)	\$-	\$34,398,558

Transfers into and/or out of Level 3 during the period ended September 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 and liabilities not held at fair value as of September 30, 2017:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$11,955,520,969	\$11,411,021,617	\$1,315,592,069	\$10,330,110,527	\$309,818,373	\$-
Stocks	8,591,809,069	8,591,520,518	-	2,310,000	8,589,499,069	-
Mortgage loans, net of allowance	1,176,058,165	1,152,896,980	-	-	1,176,058,165	-
Short-term investments	477,086,352	477,086,353	5,993,259	471,093,093	-	-
Securities lending collateral assets	28,932,035	29,203,696	27,018,478	1,913,557	-	-
Total Assets	\$22,229,406,590	\$21,661,729,164	\$1,348,603,806	\$10,805,427,177	\$10,075,375,607	\$-
Liabilities						
Derivative liabilities	\$2,913,670	\$582,000	\$-	\$2,913,670	\$-	\$-
Total Liabilities	\$2,913,670	\$582,000	\$-	\$2,913,670	\$-	\$-

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 July 1, 2017, the Nationwide group renewed its Property per Risk program on an enterprise-wide basis covering risks underwritten by the Company. The structure remains unchanged at \$115.0 million excess of \$10.0 million.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 \$1.50 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 November 8, 2017 for the statutory statement issued on November 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 November 8, 2017 for the statutory statement issued on November 10, 2017.

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

Note 23 Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant changes from prior year end.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

As of December 31, 2016, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$11.92 billion. On January 1, 2017, loss and loss adjustment expense reserves of \$1.60 billion were transferred from the Company as a result of the changes to the pooling and quota share agreements, effective January 1, 2017. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$3.36 billion for the nine months ended September 30, 2017. As of September 30, 2017, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$7.09 billion. There has been unfavorable prior-year development of \$123.9 million during the nine months ended September 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 September 30, 2017 and December 31, 2016, the companies in the Nationwide Pool assuming a proportionate share of the pool are:

	NAIC #	September 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 September 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.

NOTES TO THE FINANCIAL STATEMENTS

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 September 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.

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.

Ownership of Victoria National Insurance Company transferred from Victoria Fire & Casualty Company to Nationwide Mutual Insurance Company by way of a dividend of Victoria National's capital stock to Nationwide Mutual effective September 28, 2017

- 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) listed below 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?

- 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;

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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:

\$1,150,416,637

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	8,604,455,973
0	0
20,900,875	16,500,000
1,807,871,124	1,707,406,348
\$9,987,039,679	\$10,328,362,321
\$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:

\$31,471,911

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

\$31,743,572

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

\$35,633,727

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
Gramercy Funds Management LLC	U
Ares Capital Management LLC	U

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

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

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
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO

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

18.2 If no, list exceptions:

NATIONWIDE MUTUAL INSURANCE COMPANY
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

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

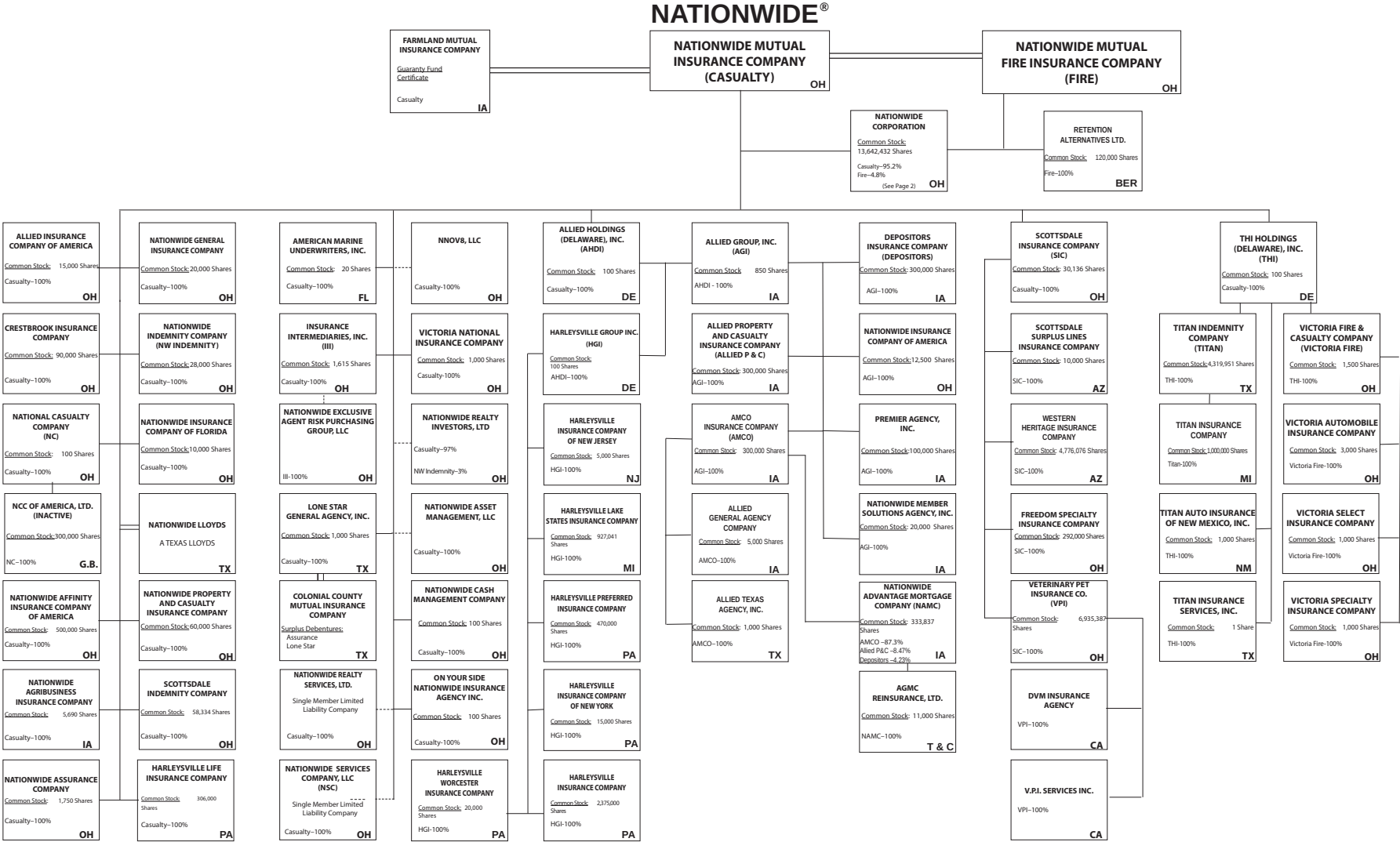
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....AL	...L...	8,717,845	9,252,817	9,283,092	4,226,031	9,528,941	12,314,255
2.	Alaska.....AK	...L...	235,494	241,185	25,463	354,086	42,069	32,402
3.	Arizona.....AZ	...L...	21,139,267	18,855,608	10,899,424	10,100,281	15,535,131	13,215,761
4.	Arkansas.....AR	...L...	20,994,756	24,253,914	11,293,550	14,453,601	8,703,046	10,402,030
5.	California.....CA	...L...	146,248,865	148,824,486	100,151,545	79,502,595	187,293,652	176,982,208
6.	Colorado.....CO	...L...	23,481,703	19,538,790	20,187,626	11,322,338	23,278,587	20,291,170
7.	Connecticut.....CT	...L...	42,993,724	46,072,744	28,148,218	30,746,063	45,251,625	53,251,967
8.	Delaware.....DE	...L...	47,905,848	53,478,800	28,854,994	35,219,845	43,725,511	52,245,432
9.	District of Columbia.....DC	...L...	4,606,453	5,123,798	1,337,909	3,143,792	2,894,874	3,439,545
10.	Florida.....FL	...L...	5,532,126	14,996,483	7,285,202	8,317,488	42,730,525	46,427,914
11.	Georgia.....GA	...L...	74,240,396	86,185,650	80,041,978	72,882,466	66,924,741	69,728,499
12.	Hawaii.....HI	...L...	365,185	400,948	38,863	44,582	159,486	99,296
13.	Idaho.....ID	...L...	4,155,837	4,679,597	2,047,041	2,179,726	3,632,657	3,666,699
14.	Illinois.....IL	...L...	9,300,863	9,783,008	5,446,718	5,184,033	15,250,470	14,373,565
15.	Indiana.....IN	...L...	30,827,221	32,094,120	15,435,298	16,299,174	31,523,227	26,783,813
16.	Iowa.....IA	...L...	21,626,800	24,594,790	12,074,668	11,346,817	33,470,473	41,962,758
17.	Kansas.....KS	...L...	14,594,933	14,884,260	6,847,973	9,466,867	20,322,453	21,217,011
18.	Kentucky.....KY	...L...	39,737,744	32,818,642	25,469,157	19,872,252	25,385,878	17,378,847
19.	Louisiana.....LA	...L...	1,594,635	2,010,328	883,052	906,083	918,614	2,325,982
20.	Maine.....ME	...L...	2,060,417	2,139,578	820,386	390,322	844,168	276,285
21.	Maryland.....MD	...L...	99,243,897	112,195,471	47,819,928	55,154,153	104,159,450	106,714,795
22.	Massachusetts.....MA	...L...	8,331,691	9,622,225	5,580,649	5,728,580	5,375,095	6,126,766
23.	Michigan.....MI	...L...	4,647,375	4,169,946	1,804,025	1,669,342	17,026,916	14,983,222
24.	Minnesota.....MN	...L...	5,852,454	7,069,693	3,513,712	2,811,108	13,043,775	15,850,774
25.	Mississippi.....MS	...L...	22,355,009	24,628,678	12,952,959	13,995,319	12,644,537	12,517,059
26.	Missouri.....MO	...L...	16,394,671	18,009,896	11,052,646	8,899,154	18,947,893	19,683,845
27.	Montana.....MT	...L...	2,643,109	2,390,853	1,415,483	1,153,005	1,448,633	1,493,550
28.	Nebraska.....NE	...L...	21,356,350	23,806,953	12,742,500	11,110,192	26,094,004	29,198,929
29.	Nevada.....NV	...L...	8,858,615	8,880,435	8,091,660	4,958,086	11,968,917	12,643,195
30.	New Hampshire.....NH	...L...	8,143,177	8,200,210	3,898,740	3,725,825	4,326,615	4,493,515
31.	New Jersey.....NJ	...L...	10,512,953	7,886,060	7,375,847	10,257,423	69,143,913	73,903,656
32.	New Mexico.....NM	...L...	2,753,105	3,022,246	3,556,818	1,563,676	4,414,350	5,736,574
33.	New York.....NY	...L...	77,365,295	85,181,565	40,021,563	45,367,532	104,950,273	99,590,554
34.	North Carolina.....NC	...L...	292,234,211	309,785,925	150,924,434	155,251,727	107,228,120	114,329,292
35.	North Dakota.....ND	...L...	2,899,077	3,739,729	1,318,656	1,307,338	1,829,262	2,738,278
36.	Ohio.....OH	...L...	190,059,058	195,779,557	98,263,442	94,591,277	98,367,805	97,591,988
37.	Oklahoma.....OK	...L...	1,711,806	1,985,912	1,227,482	1,532,145	1,279,890	1,693,922
38.	Oregon.....OR	...L...	8,761,756	9,057,321	3,457,193	5,536,514	5,378,070	5,424,968
39.	Pennsylvania.....PA	...L...	211,397,129	229,125,806	130,487,260	150,082,420	501,477,980	543,018,015
40.	Rhode Island.....RI	...L...	30,502,801	32,089,034	18,065,724	21,550,189	21,728,732	23,311,381
41.	South Carolina.....SC	...L...	10,259,976	15,602,645	20,479,446	12,610,766	17,505,870	24,276,732
42.	South Dakota.....SD	...L...	5,282,555	5,434,108	2,248,603	1,988,987	10,013,732	9,546,277
43.	Tennessee.....TN	...L...	37,024,111	39,733,341	22,957,305	18,383,784	25,302,190	26,813,173
44.	Texas.....TX	...L...	19,883,004	27,215,992	21,716,330	55,858,370	28,513,683	38,799,023
45.	Utah.....UT	...L...	4,679,265	4,964,831	1,763,666	3,500,550	5,609,500	5,248,514
46.	Vermont.....VT	...L...	10,043,897	10,062,485	4,902,043	4,461,509	6,044,834	4,597,338
47.	Virginia.....VA	...L...	159,582,345	171,778,820	81,900,558	87,522,561	120,135,746	121,933,394
48.	Washington.....WA	...L...	10,886,384	10,068,581	8,396,970	5,377,929	10,174,991	11,083,087
49.	West Virginia.....WV	...L...	77,049,978	84,232,371	35,280,646	41,218,309	34,745,294	38,396,236
50.	Wisconsin.....WI	...L...	10,128,373	12,085,998	5,677,915	6,453,294	25,791,536	25,936,673
51.	Wyoming.....WY	...L...	10,090,116	10,758,977	4,982,946	5,923,794	5,835,041	6,087,277
52.	American Samoa.....AS	...N...	.....	.....	.....	.....	.....	.....
53.	Guam.....GU	...N...	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....PR	...N...	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....VI	...L...	.....	.....	.....	.....	.....(3)	(3)
56.	Northern Mariana Islands.....MP	...N...	.....	.....	.....	.....	.....	.....
57.	Canada.....CAN	...N...	.....	.....	.....	.....	.....	.....
58.	Aggregate Other Alien.....OT	...XXX...	0	0	0	0	0	0
59.	Totals.....	(a)...52	1,901,293,655	2,038,795,210	1,140,449,306	1,175,503,300	1,997,922,772	2,090,177,438

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.

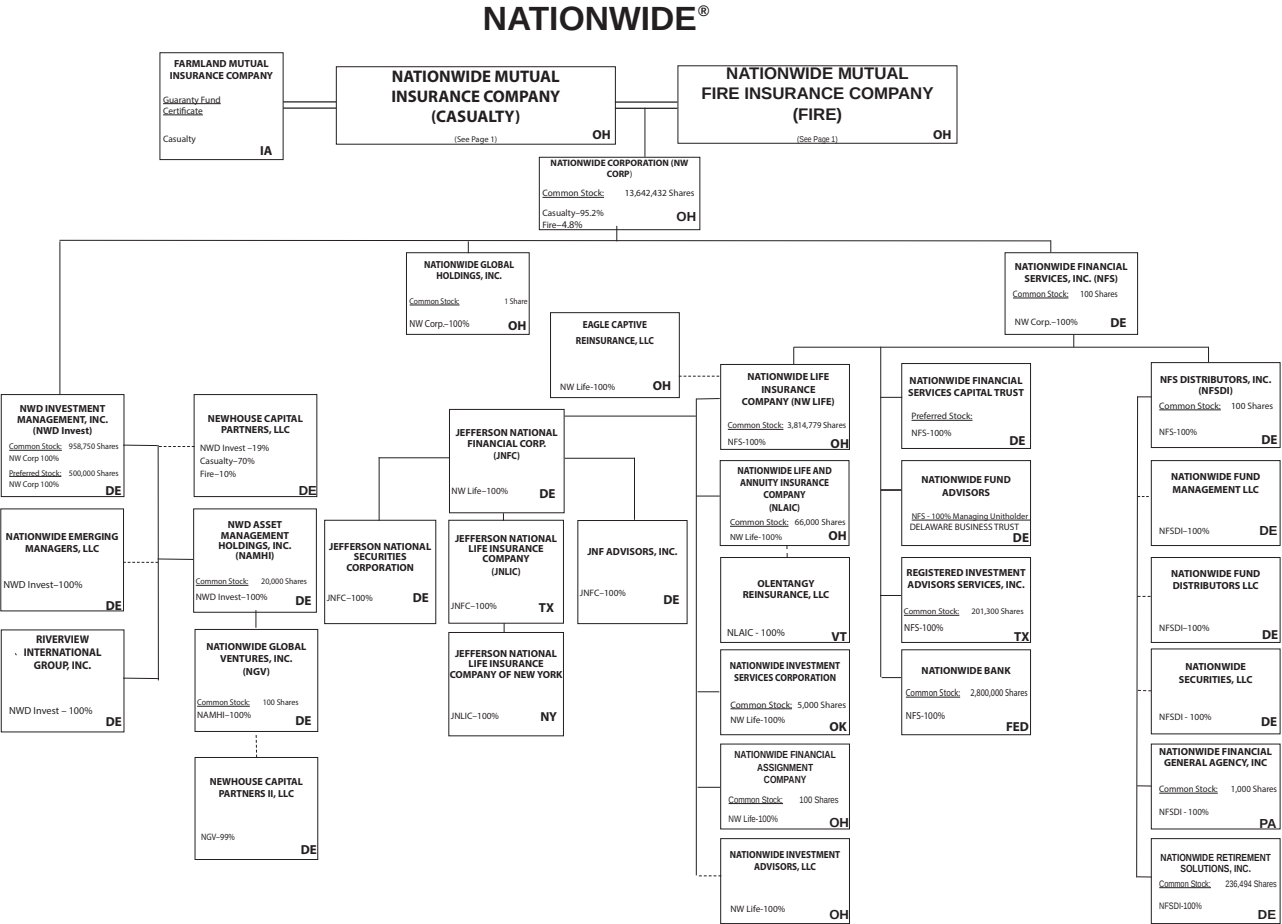
NATIONWIDE MUTUAL INSURANCE COMPANY



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 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.....	.....	37-1865892..	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.....	.....

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..	..5143069	.....	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..	..5167113	.....	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			Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	18961	68-0066866	4288178			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590255			Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150	4287162			Depositors Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			46-4104813	n/a			Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		33-0096671	4287694			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959	4890825			Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276	4590590			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276	4590590			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			ERN-4 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13838	42-0618271	4569372			Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587	4287676			Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			46-4736379	n/a			GPN-1 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	N	2
0140	Nationwide		20-4939866	4590808			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			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5036200			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172	3582909			Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250	4442260			Harleysville Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669	4442158			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			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			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983	4440659			Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978	4442288			Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	26182	04-1989660	4442372			Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216	4596903			Hideaway Properties Corporation	CA	OTH	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0871532	4288020			Insurance Intermediaries, Inc	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-3289512	3848436			Jefferson National Financial Corp	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900	3332887			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			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			Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4097802			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			46-2974590	n/a			Jerome Village Master Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-8945345	5111938			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.....
0140	Nationwide.....	.....	42-1154244..	...2889795	.....	0.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	...8.470	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	...2889795	.....	0.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	...4.230	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	...4288196	.....	0.....	Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	28223...	42-1015537..	...4288208	.....	0.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1578869..	...4288075	.....	0.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...90.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-8670712..	...4288114	.....	0.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10723...	95-0639970..	...4288217	.....	0.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1592130..	...2729677	.....	0.....	Nationwide Bank.....	OH.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	31-1036287..	...4288123	.....	0.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-4416546..	...3828081	.....	0.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...95.200	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	...3828081	.....	0.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...4.800	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	04-3679407..	...4286839	.....	0.....	Nationwide Emerging Managers, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	05-0630007..	...4288048	.....	0.....	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH.....	NIA.....	Insurance Intermediaries, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1667326..	...4286932	.....	0.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	23-2412039..	...4287087	.....	0.....	Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-6554353..	...4286978	.....	0.....	Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486870..	...3828063	.....	0.....	Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	52-6969857..	...4286996	.....	0.....	Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1748721..	...4287050	.....	0.....	Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-0900518..	...4287041	.....	0.....	Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	23760...	31-4425763..	...4287957	.....	0.....	Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1570938..	...4286398	.....	0.....	Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	04-3732385..	...4286857	.....	0.....	Nationwide Global Ventures, Inc.....	DE.....	NIA.....	NWD Asset Management Holdings, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10070...	31-1399201..	...2839398	.....	0.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	25453...	95-2130882..	...4287180	.....	0.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10948...	31-1613686..	...4287966	.....	0.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

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.....	...97.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	...4288105	.....	0.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	...3.000	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.....	.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	0.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	49.990	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	0.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	0.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-3762545..	..4750442	.....	0.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	..4590817	.....	0.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083207..	..4590385	.....	0.....	Northstar Commercial Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
.....	0.....	.....	61-1753500..	n/a.....	.....	0.....	Northstar Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	26-4083354..	..4594909	.....	0.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	..4594794	.....	0.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4594815	.....	0.....	NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4595027	.....	0.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590246	.....	0.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590282	.....	0.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	..4590460	.....	0.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-0212217..	..4590394	.....	0.....	NRI Equity Tampa, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	31-1486309..	..4590376	.....	0.....	NRI Maxtown, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	30-4939866..	..4590406	.....	0.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4596912	.....	0.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590349	.....	0.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083354..	..4869456	.....	0.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	45-3123274..	..4595438	.....	0.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	90-0729552..	..4596695	.....	0.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	90-0729552..	..4596695	.....	0.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	27-4700627..	..4596716	.....	0.....	NTCP 2011-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-0741029..	..4464703	.....	0.....	NTCP 2012-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-3309896..	..4586164	.....	0.....	NTCP 2013-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-4111078..	..4596743	.....	0.....	NTCP 2014-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-1404116..	..4802734	.....	0.....	NTCP 2014-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-1413242..	..4809948	.....	0.....	NTCP 2014-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....

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..	..5167122	.....	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-Bellevue, 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.....	.....	82-2957977..	..5167131	.....	0.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-2958440..	..5167140	.....	0.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	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.....	.....

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.....	.....	31-1580283..	...4591131	.....	0.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	04-3679396..	...4286848	.....	0.....	NWD Asset Management Holdings, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591328	.....	0.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	30-0876022..	...4810010	.....	0.....	NWD Franklinton, LLC.....	DE.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1636299..	...4286594	.....	0.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4587965	.....	0.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-4036460..	...4869492	.....	0.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...74.030	Nationwide Mutual Insurance Company.....	...N.....	1.....
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..	...5143078	.....	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.....

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)	*
0140	Nationwide.....		n/a.....	4596462		0.....	OYS Fund LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		n/a.....	4596480		0.....	Park 288 Industrial, LLC.....	TX.....	NIA.....	Nationwide Mutual Insurance Company.....	Investor member / no control	95.000	other non-Nationwide.....	N.....	1.....
	0.....		n/a.....	n/a.....		0.....	Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	4590358		0.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	0.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	33-0160222..	...4653196	.....	0.....	V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285...	95-3750113..	...4287685	.....	0.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10644...	34-1785903..	...4287911	.....	0.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889...	34-1394913..	...4287827	.....	0.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778...	34-1842604..	...4287920	.....	0.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual 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.....	...4613323	.....	0.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	60.000	other non-Nationwide.....	N.....	2.....

Q12.10

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

NATIONWIDE MUTUAL INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	11,865,123	18,117,477	152.695	166.514
2. Allied lines.....	26,511,529	48,477,099	182.853	97.700
3. Farmowners multiple peril.....	3,974,144	5,461,249	137.420	(11.541)
4. Homeowners multiple peril.....	98,409,569	45,019,410	45.747	39.274
5. Commercial multiple peril.....	229,353,915	95,359,908	41.578	21.636
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	54,247,456	25,119,253	46.305	38.177
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		2,146	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	1,632,932	1,364	0.084	(0.416)
13. Group accident and health.....	3,313,367	2,466,590	74.444	85.280
14. Credit accident and health.....			0.000	
15. Other accident and health.....	275,114	14,905	5.418	69.506
16. Workers' compensation.....	39,453,429	9,432,151	23.907	25.025
17.1. Other liability-occurrence.....	139,009,705	43,933,329	31.605	33.334
17.2. Other liability-claims made.....	2,733,840	137,131	5.016	2.528
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	6,034,874	6,428,877	106.529	33.386
18.2. Products liability-claims made.....		(39)	0.000	
19.1, 19.2. Private passenger auto liability.....	655,796,435	372,244,209	56.762	59.058
19.3, 19.4. Commercial auto liability.....	121,401,536	90,913,330	74.886	63.420
21. Auto physical damage.....	504,118,120	250,579,089	49.706	59.155
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	981,762	(3,055)	(0.311)	6.268
24. Surety.....	23,085,384	5,628,733	24.382	9.270
26. Burglary and theft.....	1,971,570	123,251	6.251	3.283
27. Boiler and machinery.....	6,762,045	1,557,610	23.035	29.091
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.....	1,930,931,849	1,021,014,017	52.877	52.096
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.....	3,483,205	11,332,048	11,722,461
2. Allied lines.....	4,669,575	14,712,912	52,944,874
3. Farmowners multiple peril.....	870,904	4,048,382	4,434,368
4. Homeowners multiple peril.....	32,986,917	93,483,214	102,664,071
5. Commercial multiple peril.....	70,318,610	221,743,607	229,085,220
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	16,633,834	53,696,545	56,044,262
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	496,176	1,462,541	1,647,583
13. Group accident and health.....	1,338,566	3,669,981	3,135,740
14. Credit accident and health.....			
15. Other accident and health.....	9,237	320,965	95,406
16. Workers' compensation.....	11,655,180	37,299,262	45,528,992
17.1. Other liability-occurrence.....	48,919,584	144,440,721	141,709,037
17.2. Other liability-claims made.....	860,439	3,329,357	2,505,938
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	2,009,765	5,981,332	6,416,743
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	214,361,222	654,456,881	688,107,586
19.3 19.4. Commercial auto liability.....	36,375,181	116,216,176	129,735,491
21. Auto physical damage.....	163,230,196	500,276,605	531,957,341
22. Aircraft (all perils).....			
23. Fidelity.....	341,682	1,041,970	1,063,615
24. Surety.....	8,582,635	25,627,363	21,239,399
26. Burglary and theft.....	630,009	1,886,753	1,903,904
27. Boiler and machinery.....	1,851,619	6,267,038	6,853,178
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.....	619,624,536	1,901,293,653	2,038,795,210
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	1,519,232	9,771	1,529,003	1,923,448	46,369	771,916	2,741,733	470,569	(441,303)	29,266	
2. 2015.....	1,577,724	1,033,493	2,611,217	962,413	37,749	1,000,162	984,416	87,265	558,441	1,630,122	369,105	(350,038)	19,067	
3. Subtotals 2015 + Prior.....	4,549,835	2,302,852	6,852,687	2,481,645	47,520	2,529,165	2,907,864	133,634	1,330,357	4,371,855	839,674	(791,341)	48,333	
4. 2016.....	2,489,801	2,574,631	5,064,432	2,201,319	224,911	2,426,230	1,410,445	167,982	1,135,299	2,713,726	1,121,963	(1,046,439)	75,524	
5. Subtotals 2016 + Prior.....	7,039,636	4,877,483	11,917,119	4,682,964	272,431	4,955,395	4,318,309	301,616	2,465,656	7,085,581	1,961,637	(1,837,780)	123,857	
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	4,173,237	4,173,237	XXX.....	(2,859,066)	6,602,948	3,743,882	XXX.....	XXX.....	XXX.....	
7. Totals.....	7,039,636	4,877,483	11,917,119	4,682,964	4,445,668	9,128,632	4,318,309	(2,557,450)	9,068,604	10,829,463	1,961,637	(1,837,780)	123,857	
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. ....27.866 %	2. ....(37.679)%	3. ....1.039 %	
														Col. 13, Line 7 Line 8
														4. ....0.976 %

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
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous assets.....	66,346,820	2,440,695	63,906,125	67,069,942
2505. Other assets nonadmitted.....	207,746,434	207,746,434	0	.....
2506. Recoupment receivables.....	14,276,388	.....	.....14,276,388	28,978,142
2507. Third party administrator receivable.....	12,212,914	.....	.....12,212,914	5,117,691
2508. Deductible receivables.....	2,439,591	193,580	2,246,011	3,686,727
2597. Summary of remaining write-ins for Line 25.....	303,022,147	210,380,709	92,641,438	104,852,502

Additional Write-ins for Liabilities:

	1	2
	Current Statement Date	December 31, Prior Year
2504. Escrow liabilities.....	2,341,162	1,402,700
2505. Miscellaneous liabilities.....	112,607,226	142,302,825
2506. Pooling expenses payable.....	169,052,414	186,952,243
2507. Reserve for state escheat payments.....	76,206,331	69,599,409
2508. State surcharge/recoupment payable.....	7,685,672	15,633,824
2509. Accrued interest payable on surplus notes	9,900,000	.....
2597. Summary of remaining write-ins for Line 25.....	377,792,806	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	24,940,813	33,670,116
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		2,906,962
5. Deduct amounts received on disposals	1,654,188	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	33,021,546	37,147,477
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	575,137,485	584,872,406
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	575,137,485	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	352,137,786	312,012,127
2.2 Additional investment made after acquisition	17,827,065	42,654,148
3. Capitalized deferred interest and other	7,313,732	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	276,068,719	105,589,174
8. Deduct amortization of premium and mortgage interest points and commitment fees	43,928	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)	1,156,116,927	1,054,950,990
12. Total valuation allowance	(3,219,949)	(2,650,558)
13. Subtotal (Line 11 plus Line 12)	1,152,896,978	1,052,300,432
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,152,896,978	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	76,635,713	222,168,642
2.2 Additional investment made after acquisition	385,931,526	519,478,580
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	135,512,607	(24,247,258)
6. Total gain (loss) on disposals	51,574,360	(33,532,241)
7. Deduct amounts received on disposals	837,097,467	597,122,737
8. Deduct amortization of premium and depreciation	44,182,842	79,826,133
9. Total foreign exchange change in book/adjusted carrying value	17,755,302	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)	3,269,778,805	3,483,649,606
12. Deduct total nonadmitted amounts	54,503,973	72,864,051
13. Statement value at end of current period (Line 11 minus Line 12)	3,215,274,832	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	1,895,441,152	3,971,237,138
3. Accrual of discount	18,616,421	34,151,262
4. Unrealized valuation increase (decrease)	343,650,390	463,711,816
5. Total gain (loss) on disposals	(8,715,203)	9,328,153
6. Deduct consideration for bonds and stocks disposed of	3,371,617,180	3,978,967,621
7. Deduct amortization of premium	32,506,967	47,714,661
8. Total foreign exchange change in book/adjusted carrying value	812,380	1,018,705
9. Deduct current year's other-than-temporary impairment recognized	2,630,876	21,492,146
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,480,536,965	21,637,486,848
11. Deduct total nonadmitted amounts	14,956,904	11,457,470
12. Statement value at end of current period (Line 10 minus Line 11)	20,465,580,061	21,626,029,378

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation		1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS									
1.	NAIC 1 (a).....	7,745,295,744	314,957,557	368,199,761	(19,953,549)	7,928,290,682	7,745,295,744	7,672,099,991	8,792,650,373
2.	NAIC 2 (a).....	2,990,522,180	143,253,275	98,149,650	1,301,532	3,050,338,184	2,990,522,180	3,036,927,337	3,347,826,619
3.	NAIC 3 (a).....	475,612,407	99,579,883	67,120,567	40,027,272	548,733,273	475,612,407	548,098,995	614,041,066
4.	NAIC 4 (a).....	525,097,488	91,383,583	73,591,518	(30,786,034)	485,649,680	525,097,488	512,103,519	584,558,942
5.	NAIC 5 (a).....	68,952,604		9,119,381	519,435	86,023,337	68,952,604	60,352,658	102,063,464
6.	NAIC 6 (a).....	9,936,019		7,062,273	50,144	11,890,554	9,936,019	2,923,890	12,295,469
7.	Total Bonds.....	11,815,416,442	649,174,298	623,243,150	(8,841,200)	12,110,925,710	11,815,416,442	11,832,506,390	13,453,435,933
PREFERRED STOCK									
8.	NAIC 1.....							0	
9.	NAIC 2.....	178,000			2,020,749	178,000	178,000	2,198,749	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	2,020,749	178,000	178,000	2,198,749	178,000
15.	Total Bonds and Preferred Stock.....	11,815,594,442	649,174,298	623,243,150	(6,820,451)	12,111,103,710	11,815,594,442	11,834,705,139	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 \$.....5,962,265; 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.....	477,086,353	XXX.....	477,086,353	54,550	.....

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.....	20,803,741,629	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.....	21,083,735,694	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).....	477,086,353	757,080,424
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	477,086,353	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).....	(52,172,184)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	9,585,613
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.....	(582,000)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(43,168,571)
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	(43,168,571)

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.....	22,885,751
3.14	Section 1, Column 18, prior year.....	5,662,398
		17,223,353
		17,223,353
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.....	22,885,751
3.24	Section 1, Column 19, prior year.....	5,662,398
		17,223,353
		17,223,353
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	19,879,446
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	19,879,446
		19,879,446
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					
								9	10	11	12	13	14	15	16	
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP			NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Carrying Value	Value	Date	Date	Description	Carrying Value	Value	CUSIP	Description	Description	Description	Carrying Value	Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

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

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	(43,168,571)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3.	Total (Line 1 plus Line 2).....		(43,168,571)
4.	Part D, Section 1, Column 5.....		
5.	Part D, Section 1, Column 6.....	(43,168,571)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	(45,500,241)	
8.	Part B, Section 1, Column 13.....	3,179,285	
9.	Total (Line 7 plus Line 8).....		(42,320,956)
10.	Part D, Section 1, Column 8.....	3,400,223	
11.	Part D, Section 1, Column 9.....	(45,721,179)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	13,538,707	
14.	Part B, Section 1, Column 20.....	42,998,820	
15.	Part D, Section 1, Column 11.....	56,537,527	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E- VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	.....
2. Cost of cash equivalents acquired.....	81,000,000	456,000,000
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	81,000,000	456,000,000
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/ adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Locust Data Center (1100 Locust).....	Des Moines	Iowa	04/30/2001....		152,079,135		81,953,756	883,992
1200 Locust St.....	Des Moines	Iowa	12/30/2001....		1,983,400		39,111,324	6,806
One Nationwide Plaza (Home Office).....	Columbus	Ohio	01/01/1976....		124,181,404		78,617,981	3,607,261
Data Center North, 281 East Powell Rd.....	Lewis Center	Ohio	06/30/1986....		63,337,721		23,434,546	41,017
Hotel & Conf Ctr, 100 Green Meadows Dr.....	Lewis Center	Ohio	01/01/1960....		23,076,460		24,862,359	602,713
Plaza 2, 280 N. High St.....	Columbus	Ohio	01/01/1996....		26,900,342		19,053,049	79,231
Plaza 3, 245 N. High.....	Columbus	Ohio	01/01/1998....		19,235,485		17,389,452	842,155
South Data Center (PL3).....	Columbus	Ohio	01/01/1989....		116,600,880		49,485,612	112,807
Data Center East, 7300 Souder Rd.....	New Albany	Ohio	11/25/2008....		5,000,060		76,544,355	46,360
4401 Creedmoor Rd.....	Raleigh	North Carol ina	01/01/1987....		10,903,237		20,279,106	1,246,109
3300 SW Williston Rd.....	Gainesville	Florid a	01/01/1979....		9,614,259		8,450,328	1,244,982
8877 N. Gainey Center Dr.....	Scottsdale	Arizo na	07/31/2007....		27,485,668		16,652,612	405
1300 Walnut St.....	Des Moines	Iowa	03/18/2011....		2,544,421		2,544,151	54,760
285 N. Front St, Parking Garage.....	Columbus	Ohio	01/01/1998....		14,471,037		20,985,880	8,845
202 N. Marconi Blvd, Hickory Garage.....	Columbus	Ohio	01/01/1978....		7,938,496		5,898,387	13,635
9903 Nationwide Dr.....	San Antonio	Texa s	02/24/2011....		11,635,185		47,302,777	683,229
0199999. Totals.....					616,987,190	0	532,565,675	9,474,307
0399999. Totals.....					616,987,190	0	532,565,675	9,474,307

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SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expendd for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Garage, 1100 Walnut St.....	Des Monies.....	Iowa	.....		.....880,463	.....	.....880,463	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
202 N. Marconi Blvd, Hickory Garage.....	Columbus.....	Ohio	.....		.....380,638	.....	.....380,638	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
8877 N. Gainey Center Dr.....	Scottsdale.....	Ariz ona	.....		.....16,215	.....	.....16,215	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
3300 SW Williston Rd.....	Gainesville.....	Flori da	.....		.....1,270,533	.....	.....1,270,533	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
South Data Center (PL3).....	Columbus.....	Ohio	.....	.....	237,257	.....	237,257	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
One Nationwide Plaza (Home Office).....	Columbus.....	Ohio	.....	.....	368,976	.....	368,976	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
3300 SW Williston Rd.....	Gainesville.....	Flori da	.....	.....	565,844	.....	565,844	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
0199999. Totals.....	.....	.....	.....	.....	3,719,926	0	3,719,926	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals.....	.....	.....	.....	.....	3,719,926	0	3,719,926	0	0	0	0	0	0	0	0	0	0	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								
00-1102733.....	TALLAHASSEE.....	FL.....		09/28/2017....	3.840	23,500,000		35,330,000
00-1102746.....	COLUMBUS.....	OH.....	S.....	06/15/2017....	4.240		5,000,000	58,400,000
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017....	4.410	10,500,000		15,736,000
00-1102775.....	HOUSTON.....	TX.....		08/04/2017....	3.580	17,177,787		28,456,000
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017....	4.320	7,210,000		9,799,153
00-1102790.....	BETHESDA.....	MD.....		08/08/2017....	3.800	20,000,000		31,199,688
00-1102791.....	DALLAS.....	TX.....		08/24/2017....	3.780	8,600,000		12,109,000
00-1102793.....	BELLEVUE.....	WA.....		08/31/2017....	3.650	25,500,000		37,435,000
00-1102801.....	SANTA MONICA.....	CA.....		09/29/2017....	3.500	25,000,000		48,245,081
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	137,487,786	5,000,000	276,709,922
Mortgages in Good Standing - Mezzanine Loans								
99-0000042.....	JACKSONVILLE.....	FL.....		10/13/2016....	12.000		666,181	42,022,191
99-0000057.....	SAN ANTONIO.....	TX.....		09/30/2016....	11.000		3,738,438	36,200,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	4,404,619	78,222,191
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	137,487,786	9,404,619	354,932,113
3399999. Total Mortgages.....				XXX.....	XXX.....	137,487,786	9,404,619	354,932,113

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																	
00-1001203.....	NILES.....	IL.....		12/30/2002....	09/13/2017....	2,213,806					0		2,171,841	2,171,841			0
00-1101891.....	HOUSTON.....	TX.....		09/06/2012....	08/04/2017....	17,427,492					0		17,240,759	17,240,759			0
00-1101947.....	ALPHARETTA.....	GA.....		02/14/2013....	09/01/2017....	8,750,000					0		8,750,000	8,750,000			0
00-1102212.....	SCOTTSDALE.....	AZ.....		11/07/2014....	08/31/2017....	4,318,655					0		4,258,136	4,258,136			0
0199999. Total - Mortgages Closed by Repayment.....						32,709,953	0	0	0	0	0	0	32,420,737	32,420,737	0	0	0
Mortgages With Partial Repayments																	
00-1000038.....	VISTA.....	CA.....		08/31/2000....		436,748					0		26,033	26,033			0
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001....		1,806,146					0		95,522	95,522			0
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000....		2,728,507					0		35,479	35,479			0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		1,017,671					0		43,759	43,759			0
00-1000791.....	MILWAUKEE.....	WI.....		12/17/2001....		213,944					0		30,013	30,013			0
00-1000804.....	DAVENPORT.....	IA.....		02/14/2002....		1,223,276					0		50,380	50,380			0
00-1000869.....	CINCINNATI.....	OH.....		03/13/2002....		53,375					0		16,268	16,268			0
00-1000926.....	MARIETTA.....	GA.....		12/23/2002....		1,088,415					0		17,424	17,424			0
00-1000949.....	STOW.....	OH.....		05/30/2002....		486,549		(3,812)			(3,812)		16,788	16,788			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		7,922,269					0		65,865	65,865			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
00-1001090.....	MASON.....	OH.....	.....	12/20/2002....	.....	.....8,552,839	.....	.....(10,731)	.....	.....	.....(10,731)	.....	.....81,955	81,955	.....	.....	.....0
00-1002016.....	OBETZ.....	OH.....	.....	03/31/2003....	.....	.....2,717,885	.....	.....	.....	.....	.....0	.....	.....19,050	19,050	.....	.....	.....0
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....	.....	.....178,051	.....	.....	.....	.....	.....0	.....	.....25,090	25,090	.....	.....	.....0
00-1101437.....	STAMFORD.....	CT.....	.....	03/01/2007....	.....	.....8,816,464	.....	.....	.....	.....	.....0	.....	.....270,420	270,420	.....	.....	.....0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012....	.....	.....4,044,411	.....	.....	.....	.....	.....0	.....	.....161,137	161,137	.....	.....	.....0
00-1101917.....	LAS VEGAS.....	NV.....	.....	11/15/2012....	.....	.....10,630,655	.....	.....	.....	.....	.....0	.....	.....49,568	49,568	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013....	.....	.....5,695,501	.....	.....	.....	.....	.....0	.....	.....138,108	138,108	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	.....1,413,776	.....	.....	.....	.....	.....0	.....	.....23,227	23,227	.....	.....	.....0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013....	.....	.....18,711,958	.....	.....	.....	.....	.....0	.....	.....89,439	89,439	.....	.....	.....0
00-1102154.....	BUENA PARK.....	CA.....	.....	05/28/2014....	.....	.....8,554,443	.....	.....	.....	.....	.....0	.....	.....47,532	47,532	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015....	.....	.....6,205,201	.....	.....	.....	.....	.....0	.....	.....42,632	42,632	.....	.....	.....0
00-1102221.....	NEW ALBANY.....	OH.....	.....	07/01/2015....	.....	.....14,490,567	.....	.....	.....	.....	.....0	.....	.....94,804	94,804	.....	.....	.....0
00-1102248.....	ORLANDO.....	FL.....	.....	11/04/2014....	.....	.....22,795,894	.....	.....	.....	.....	.....0	.....	.....159,918	159,918	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	.....4,017,205	.....	.....	.....	.....	.....0	.....	.....100,725	100,725	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	.....4,231,932	.....	.....	.....	.....	.....0	.....	.....60,047	60,047	.....	.....	.....0
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016....	.....	.....8,743,723	.....	.....	.....	.....	.....0	.....	.....48,333	48,333	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	.....7,262,243	.....	.....	.....	.....	.....0	.....	.....67,444	67,444	.....	.....	.....0
00-1102637.....	ATLANTA.....	GA.....	.....	08/08/2016....	.....	.....26,017,293	.....	.....	.....	.....	.....0	.....	.....168,816	168,816	.....	.....	.....0
00-1102724.....	CHICAGO.....	IL.....	.....	04/12/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....315,345	315,345	.....	.....	.....0
99-0000033.....	NORWALK.....	CT.....	.....	04/06/2015....	.....	.....2,485,733	.....	.....	.....	.....48,149	48,149	.....	.....60,000	60,000	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						182,542,674	0	(14,543)	0	48,149	33,606	0	2,421,121	2,421,121	0	0	0
0599999. Total Mortgages.....						215,252,628	0	(14,543)	0	48,149	33,606	0	34,841,858	34,841,858	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	2,948,226	.....	.....	.....33,415,629	1.600
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	LUX..	Alcentra Limited.....	.....	09/17/2015....	2	8,256,125	.....	.....	.....17,398,809	4.460
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	06/03/2016....	2	2,355,314	.....	.....	.....22,747,740	0.460
	GSO Capital Solutions Fund II LP.....	New York.....	NY....	GSO Capital Partners LP.....	.....	06/06/2013....	3	90,783	.....	.....	.....11,943,611	0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	11/25/2014....	2	10,912,394	.....	.....	.....43,502,242	16.670
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE....	Kayne Senior Credit.....	.....	06/23/2014....	2	881,524	.....	.....	.....6,329,705	17.390
	Newstone Capital Partners III, LP.....	Wilmington.....	DE....	Newstone Capital Partners.....	.....	09/20/2016....	2	72,993	.....	.....	.....11,284,032	2.500
	NW Private Debt, LLC.....	Los Angeles.....	CA....	Kayne Anderson Capital Advisors, L.P.....	.....	01/01/2016....	2	3,276,715	.....	.....	.....7,852,304	14.700
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	CYM..	Oaktree Capital Management.....	.....	05/12/2015....	3	1,500,000	.....	.....	.....9,000,000	0.370
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA....	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	1,398,977	.....	.....	.....3,624,196	1.990
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Credit Opportunities Managment.....	.....	05/10/2017....	2	544,201	.....	.....	.....3,460,232	0.850
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								3,492,427	28,744,825	0	170,558,500	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Actera Partners L.P.....	Istanbul.....	TUR..	Actera Group, Ltd.....	.....	08/24/2007....	3	8,904	.....	.....	.....91,033	1.550
	Activa Capital II.....	Paris.....	FRA..	Activa Capital.....	.....	04/23/2007....	3	64,964	.....	.....	.....692,487	1.560
	Advent International GPE VIII-B, LP.....	Wilmington.....	DE....	Advent International Corp.....	.....	01/28/2016....	3	3,480,000	.....	.....	.....8,776,000	0.120
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	CYM..	Affinity Equity Partners.....	.....	12/15/2006....	3	41,321	.....	.....	.....883,809	0.610
	AIF Capital Asia III LP.....	Port-Louis.....	MUS..	AIF Capital Asia III, GP Ltd.....	.....	12/15/2006....	3	4,926	.....	.....	.....53,179	1.370
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE....	ArcLight Capital Partners LLC.....	.....	07/02/2015....	3	1,338,510	.....	.....	.....6,025,425	0.290
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA....	Ares Corporate Opportunities Fund V, GP LLC.....	.....	06/22/2017....	3	2,053,447	.....	.....	.....36,137,726	0.510
	Catterton Partners VII, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	09/03/2013....	3	143,507	.....	.....	.....802,195	1.120
	CBPE Capital Fund VIII A LP.....	London.....	GBR..	CBPE Capital.....	.....	03/03/2009....	3	4,291	.....	.....	.....408,297	1.230
	ChrysCapital V, LLC.....	Port Louis.....	MUS..	ChrysCapital.....	.....	07/20/2007....	3	326,144	.....	.....	.....	.....0.480
	Dyal Capital Partners III.....	New York.....	NY....	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	(2,258,962)	.....	.....	.....21,836,183	0.570
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY....	NB Dyal Associates III, LP.....	.....	07/25/2017....	3	7,532,994	.....	.....	.....	.....0.750
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX....	EnCap Investments, L.P.....	.....	09/28/2007....	3	256,000	.....	.....	.....979,250	1.250
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX....	EnCap Investments, L.P.....	.....	03/31/2015....	3	1,213,246	.....	.....	.....6,678,928	0.230
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX....	EnCap Investments, L.P.....	.....	07/17/2017....	3	169,000	.....	.....	.....9,790,000	0.150
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX....	EnCap Investments, L.P.....	.....	04/30/2014....	3	362,600	.....	.....	.....6,692,713	0.400
	Energy Spectrum Partners V, LP.....	Dallas.....	TX....	Energy Spectrum Partners.....	.....	12/01/2007....	3	23,539	.....	.....	.....1,204,548	2.450
	Energy Spectrum VI, L.P.....	Dallas.....	TX....	Energy Spectrum Partners.....	.....	02/28/2011....	3	390,655	.....	.....	.....5,227,610	3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX....	Energy Spectrum Partners.....	.....	11/03/2014....	3	1,391,997	.....	.....	.....17,760,493	2.500
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX....	Energy Trust Capital.....	.....	08/30/2013....	3	1,266,950	.....	.....	.....5,957,882	14.100
	Global Infrastructure Partners.....	New York.....	NY....	Global Infrastructure Management LLC.....	.....	12/14/2007....	3	48,892	.....	.....	.....2,940,681	0.430
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	New York.....	NY....	HarbourVest Partners, LLC.....	.....	12/31/2000....	3	689	.....	.....	.....67,500	0.140
	ICG Europe VI.....	St Helier.....	JEY..	Intermediate Capital Managers Limited.....	.....	06/26/2015....	2	12,601,103	.....	.....	.....14,489,353	1.030
	IVF V (Mauritius) Holdings Limited.....	Port Louis.....	MUS..	India Value Fund Advisors.....	.....	03/18/2015....	3	(598,413)	.....	.....	.....7,378,723	2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA....	Kayne Anderson Capital Advisors, L.P.....	.....	08/31/2010....	2	37,486	.....	.....	.....4,234,240	5.000
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	02/25/2016....	3	583,356	.....	.....	.....4,063,957	1.300
	L Catterton Partners VIII, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	06/13/2017....	3	2,353,803	.....	.....	.....25,433,328	1.090
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/09/2017....	3	2,080,393	.....	.....	.....18,796,772	0.600
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX..	Metric Capital Partners II GP S.a.r.l.....	.....	05/07/2014....	2	158,351	.....	.....	.....4,019,974	2.670
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT....	Mercato Partners Growth III, GP.....	.....	03/12/2015....	3	1,600,000	.....	.....	.....12,200,000	8.130
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS..	Navis Asia Fund, Ltd.....	.....	02/01/2007....	3	144,627	.....	.....	.....	.....1.010

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.1	NCT Ventures Fund II LP.....	Wilmington.....	DE...	NCT Ventures.....		06/20/2008....	1		346,715		722,329	9.070
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY...	GoldPoint Partners.....		10/31/2007....	2		3,343		2,901,795	2.500
	One Rock Capital Partners, L.P.....	New York.....	NY...	One Rock Capital Partners.....		01/30/2014....	3		1,965,399		6,540,297	4.710
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE...	Peppertree Capital.....		05/05/2016....	3		900,000		12,456,000	8.010
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY...	Riverside Company.....		05/23/2017....	2	405,102	-		12,571,916	4.780
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA...	Silver Lake Partners, LLC.....		04/02/2013....	3		4,433,225		7,151,582	0.310
	Siris Partners III, L.P.....	Wilmington.....	DE...	Siris Capital Group, LLC.....		12/02/2014....	3		30,547		3,361,906	0.370
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE...	Sorenson Capital Associates III, LP.....		05/31/2014....	3		505,879		13,015,783	8.540
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA...	SVB Capital Partners, LLC.....		01/31/2014....	1		321,600		1,219,400	3.890
	TDR Capital II 'C' L.P.....	London.....	GBR...	Tudor Investment Corporation.....		06/26/2006....	3		673,800		323,300	0.550
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM...	TPG Asia.....		04/07/2014....	3		4,600,935		6,637,945	0.710
	TPG Partners VII, L.P.....	Fort Worth.....	TX...	TPG GenPar VII, L.P.....		05/27/2015....	3		1,670,678		25,358,880	0.450
	Trident V, LP.....	Greenwich.....	CT...	Stone Point Capital LLC.....		12/20/2010....	3		(527,550)		676,123	0.420
	VEPF V Co-Invest 1, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		12/04/2014....	3		2,761			7.330
	VEPF V Co-Invest 2, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		02/29/2016....	3		2,628			77.510
	Veritas Capital Partners VI, L.P.....	Wilmington.....	DE...	Veritas Capital Partners VI, L.L.C.....		06/15/2017....	3	42,952			15,196,896	0.460
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM...	Vista Equity Partners, LLC.....		06/01/2017....	3	1,830,046			7,242,257	2.000
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		02/29/2016....	3		2,432,313		10,633,367	0.310
	Vista Foundation III, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....		05/12/2016....	3		2,093,656		11,554,275	0.660
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE...	Yukon Partners.....		11/05/2013....	2		1,002,494		8,274,107	7.380
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN...	Yukon Partners.....		07/18/2017....	2	5,821,402			30,178,598	6.550
	Yukon Capital Partners, LP.....	Minneapolis.....	DE...	Yukon Partners.....		06/15/2011....	2		88,691		8,123,655	16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								22,289,139	43,181,797	0	407,762,697	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		108,562			7.380
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	108,562	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD...	Crow Holdings Capital Partners, LLC.....		01/14/2008....			100,497		2,470,767	4.640
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		04/01/2015....			46,994		1,915,429	5.080
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....		06/23/2017....		1,395,596			13,713,873	1.140
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE...	Exeter Property Group IV, L.P.....		10/24/2016....		2,000,000			18,000,000	2.000
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA...	Fort Mason Center.....		08/15/2014....			3,448,844		893,560	99.000
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE...	HSRE GP VI, LLC.....		08/09/2017....		1,534,292			6,480,000	0.840
	Laurel Hill Venture LLC.....	Madison.....	WI...	Laurel Hill Managing Member LLC.....		12/15/2015....			4,013,935		4,013,935	0.350
	Nationwide Sol 1 LLC.....	Washington.....	DC...	Sol Systems LLC.....		07/21/2016....			766,421		3,496,237	49.990
	Nationwide Sol 2 LLC.....	Washington DC.....	DC...	Sol Systems LLC.....		07/19/2017....		1,443,730			5,254,475	32.030
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....		05/10/2016....			166,888		7,465,660	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		8,326,726		5,443,569	2.330
	Prime Property Fund, LLC.....	New York.....	NY...	Morgan Stanley Real Estate Advisor, Inc.....		03/31/2015....			730,005			0.390
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA...	Raintree-Evergreen.....		05/27/2014....			25,970			99.000
	Stonehenge REV I LLC.....	Columbus.....	OH...	Stonehenge Capital Company LLC.....		12/22/2015....			2,382,871		11,108,196	44.950
	Stonehenge REV II LLC.....	Columbus.....	OH...	Stonehenge Capital Company LLC.....		04/26/2016....			3,896,100		10,018,890	49.950
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....		12/02/2014....			2,208,160		28,369,614	10.250
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								6,373,618	26,113,411	0	118,644,205	XXX.....

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 Real Estate - Affiliated												
	NW REI, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	02/08/2008....	.....	.....	3,004,201	.....	.....	97.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	3,004,201	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	OYS Fund LLC.....	New York.....	NY...	Aksia.....	.....	04/01/2011....	13	.....	16,000,000	.....	.....	58.000
	Rothschild Special Opportunities Fund LLC.....	Wilmington.....	DE...	Rothschild Asset Management Inc.....	.....	10/01/2015....	13	.....	75,000	.....	.....	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								0	16,075,000	0	0	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL...	Alliant GP 82 LLC.....	.....	03/31/2015....	.....	.....	13,200,918	.....	12,869,409	50.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/30/2014....	.....	.....	1,642,949	.....	17,342,275	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....	.....	11/24/2015....	.....	.....	433,191	.....	14,845,708	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	02/12/2016....	.....	.....	51,073	.....	20,910,937	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH...	Ohio Equity Fund GP XXVI LLC.....	.....	07/22/2016....	.....	.....	939,225	.....	13,661,880	4.820
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL...	Raymond James Tax Credit Funds, Inc.....	.....	12/08/2014....	.....	.....	216,053	.....	4,252,419	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA...	WNC Advisors LLC.....	.....	05/15/2015....	.....	.....	1,450,347	.....	10,134,415	49.990
	WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA...	WNC Advisors, LLC.....	.....	02/14/2007....	.....	.....	6,200	.....	30,719	5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	17,939,956	0	94,047,762	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	NTCIF-2011.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	04/03/2012....	.....	.....	250,055	.....	.....	50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								0	250,055	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								32,155,184	115,979,989	0	791,013,164	XXX.....
4599999. Subtotal - Affiliated.....								0	19,437,818	0	0	XXX.....
4699999. Totals.....								32,155,184	135,417,807	0	791,013,164	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2017	09/26/2017	913,019	.....	.....	.....	.....	.....0	.....	.....913,019	913,019	.....	.....	.....0	.....
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier.....	JEY	Distribution.....	11/13/2014	09/15/2017	2,527,583	.....	.....	.....	.....	.....0	.....	.....2,527,583	2,527,583	.....	.....	.....0	.....
	GSO Capital Solutions Fund II LP.....	New York.....	NY..	Distribution.....	06/06/2013	09/13/2017	1,091,361	.....	.....	.....	.....	.....0	.....	.....1,091,361	1,091,361	.....	.....	.....0	.....
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE..	Distribution.....	11/25/2014	08/22/2017	6,679,729	.....	.....	.....	.....	.....0	.....	.....6,679,729	6,679,729	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	09/12/2017	5,644,473	.....	.....	.....	.....	.....0	.....	.....5,644,473	5,644,473	.....	.....	.....0	.....
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014	08/30/2017	1,883,482	.....	.....	.....	.....	.....0	.....	.....1,883,482	1,883,482	.....	.....	.....0	.....
	Newstone Capital Partners II, LP.....	Wilmington.....	CA..	Distribution.....	12/29/2010	07/14/2017	2,912,838	.....	.....	.....	.....	.....0	.....	.....2,912,838	2,912,838	.....	.....	.....0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016	07/19/2017	41,629	.....	.....	.....	.....	.....0	.....	.....41,629	41,629	.....	.....	.....0	.....
	Newstone Capital Partners, LP.....	Wilmington.....	CA..	Distribution.....	05/31/2007	07/14/2017	34,562					0		34,562	34,562			0	

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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
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016	08/15/2017	4,904,001	.....	.....	.....	.....	.....0	.....	.....4,904,001	4,904,001	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	08/03/2017	200,744	.....	.....	.....	.....	.....0	.....	.....200,744	200,744	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	09/18/2017	697,138	.....	.....	.....	.....	.....0	.....	.....697,138	697,138	.....	.....	.....0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							27,530,559	0	0	0	0	0	0	27,530,559	27,530,559	0	0	0	0

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

QE03.3	Activa Capital II.....	Paris.....	FRA	Distribution.....	04/23/2007	07/26/2017	518,387	.....	.....	.....	.....	.....0	.....	.....518,387	466,545	(51,842)	.....	.....(51,842)	.....
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	CYM	Distribution.....	12/15/2006	07/17/2017	41,321	.....	.....	.....	.....	.....0	.....	.....41,321	41,321	.....	.....	.....0	.....
	AIF Capital Asia III LP.....	Port-Louis.....	MUS	Distribution.....	12/15/2006	08/08/2017	111,921	.....	.....	.....	.....	.....0	.....	.....111,921	111,921	.....	.....	.....0	.....
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE..	Distribution.....	07/02/2015	09/28/2017	630,537	.....	.....	.....	.....	.....0	.....	.....630,537	630,537	.....	.....	.....0	.....
	CBPE Capital Fund VIII A LP.....	London.....	GBR	Distribution.....	03/03/2009	08/21/2017	80,942	.....	.....	.....	.....	.....0	.....	.....80,942	66,245	(14,697)	.....	.....(14,697)	.....
	CHAMP II Worldwide, L.P.....	New York.....	NY..	Distribution.....	06/24/2005	09/18/2017	542,085	(368,518)	.....	.....	.....	.....(368,518)	(99,056)	74,511	586,226	156,901	354,814	511,715	.....
	ChrysCapital V, LLC.....	Port Louis.....	MUS	Distribution.....	07/20/2007	08/07/2017	1,123,300	(600,515)	.....	.....	.....	.....(600,515)	.....	.....522,785	522,785	.....	.....	.....0	1,335,598
	CVC European Equity Partners IV L.P.....	London.....	GBR	Distribution.....	07/29/2005	07/19/2017	90,932	.....	.....	.....	.....	.....0	.....	.....90,932	90,932	.....	.....	.....0	.....
	Doughty Hanson & Co V LP No.2.....	London.....	GBR	Distribution.....	03/02/2007	08/04/2017	63,052	.....	.....	.....	.....	.....0	.....	.....63,052	42,353	(20,699)	.....	.....(20,699)	.....
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Distribution.....	03/31/2015	08/23/2017	49,715	.....	.....	.....	.....	.....0	.....	.....49,715	49,715	.....	.....	.....0	.....
	Fundamental Partners III, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/18/2017	09/28/2017	196,374	.....	.....	.....	.....	.....0	.....	.....196,374	196,374	.....	.....	.....0	.....
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York.....	NY..	Distribution.....	12/31/2000	07/26/2017	7,604	.....	.....	.....	.....	.....0	.....	.....7,604	7,604	.....	.....	.....0	.....
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000	09/28/2017	53,692	.....	.....	.....	.....	.....0	.....	.....53,692	53,692	.....	.....	.....0	.....
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA..	Distribution.....	08/31/2010	08/15/2017	1,837,459	.....	.....	.....	.....	.....0	.....	.....1,837,459	1,837,459	.....	.....	.....0	.....
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS	Distribution.....	02/01/2007	08/17/2017	1,330,317	.....	.....	.....	.....	.....0	.....	.....1,330,317	1,330,317	.....	.....	.....0	.....
	New York Life Investment Management Mezzanine Partners II, LP	New York.....	NY..	Distribution.....	10/31/2007	07/28/2017	6,495	.....	.....	.....	.....	.....0	.....	.....6,495	6,495	.....	.....	.....0	.....
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006	09/29/2017	568,113	.....	.....	.....	.....	.....0	.....	.....568,113	568,113	.....	.....	.....0	.....
	Stonehenge Opportunity Fund II, LP.....	Columbus.....	OH.	Distribution.....	10/28/2004	08/23/2017	84,816	(91,316)	.....	.....	.....	.....(91,316)	.....	.....(6,500)	.....	.....6,500	.....	.....6,500	75,000
	TDR Capital II 'C' L.P.....	London.....	GBR	Distribution.....	06/26/2006	07/28/2017	1,564,069	.....	.....	.....	.....	.....0	.....	.....1,564,069	1,480,071	(83,998)	.....	.....(83,998)	.....
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	Distribution.....	05/27/2015	09/13/2017	189,191	.....	.....	.....	.....	.....0	.....	.....189,191	189,191	.....	.....	.....0	.....
	Trident IV, LP.....	Greenwich.....	CT..	Distribution.....	05/21/2007	09/25/2017	587,767	.....	.....	.....	.....	.....0	.....	.....587,767	587,767	.....	.....	.....0	.....
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010	08/22/2017	464,773	.....	.....	.....	.....	.....0	.....	.....464,773	464,773	.....	.....	.....0	.....
	Unison Capital Partners II (F), L.P.....	Tokyo.....	JPN	Distribution.....	11/01/2004	08/04/2017	42,216	(3,468,858)	.....	.....	.....	.....(3,468,858)	(21,621)	(3,448,263)	69	36	3,448,295	3,448,331	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.	Distribution.....	07/18/2017	09/07/2017	884	.....	.....	.....	.....	.....0	.....	.....884	884	.....	.....	.....0	.....
	Yukon Capital Partners, LP.....	Minneapolis.....	DE..	Distribution.....	06/15/2011	09/18/2017	4,274,939	.....	.....	.....	.....	.....0	.....	.....4,274,939	4,274,939	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							14,460,901	(4,529,207)	0	0	0	(4,529,207)	(120,677)	9,811,017	13,606,328	(14,299)	3,809,609	3,795,310	1,410,598

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

	Nationwide Mutual Capital LLC.....	Columbus.....	OH.	Distribution.....	07/31/2002	09/30/2017	1,272,579	.....	.....	.....	.....	.....0	.....	.....1,272,579	1,272,579	.....	.....	.....0	.....
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004	09/29/2017	15,124,485	.....	.....	.....	.....	.....0	.....	.....15,124,485	15,124,485	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							16,397,064	0	0	0	0	0	0	16,397,064	16,397,064	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	09/14/2017	32,034	.....	.....	.....	.....	.....0	.....	.....32,034	32,034	.....	.....	.....0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	09/14/2017	38,905	.....	.....	.....	.....	.....0	.....	.....38,905	38,905	.....	.....	.....0	.....
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	06/30/2017	62	62	.....	.....	.....	.....62	.....	.....62	62	.....	.....	.....0	.....
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD..	Distribution.....	01/14/2008	09/28/2017	1,389,971	.....	.....	.....	.....	.....0	.....	.....1,389,971	1,389,971	.....	.....	.....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
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA..	Distribution.....	03/27/2014	08/02/2017	845,312	.....	.....	.....	.....	.....0	.....	.....845,312	845,312	.....	.....	.....0	.....
	Legg Mason Real Estate Fund II.....	Los Angeles.....	CA..	Distribution.....	07/12/2005	07/11/2017	1,750,000	.....	.....	.....	.....	.....0	.....	.....1,750,000	1,750,000	.....	.....	.....0	.....
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007	08/11/2017	220,423	.....	.....	.....	.....	.....0	.....	.....220,423	220,423	.....	.....	.....0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	07/31/2017	19,257	.....	.....	.....	.....	.....0	.....	.....19,257	19,257	.....	.....	.....0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	07/17/2017	25,883	.....	.....	.....	.....	.....0	.....	.....25,883	25,883	.....	.....	.....0	.....
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA..	Distribution.....	05/27/2014	09/28/2017	57,420	.....	.....	.....	.....	.....0	.....	.....57,420	57,420	.....	.....	.....0	.....
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH..	Distribution.....	11/09/2007	09/26/2017	741,655	.....	.....	.....	.....	.....0	.....	.....741,655	741,655	.....	.....	.....0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	08/11/2017	87,266	.....	.....	.....	.....	.....0	.....	.....87,266	87,266	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							5,208,126	62	0	0	0	62	0	5,208,188	5,208,188	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH..	Distribution.....	02/08/2008	09/29/2017	10,377,501	.....	.....	.....	.....	.....0	.....	.....10,377,501	10,377,501	.....	.....	.....0	.....
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							10,377,501	0	0	0	0	0	0	10,377,501	10,377,501	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	400 Capital Credit Opportunities Fund LP.....	Windsor.....	CT..	Distribution.....	04/01/2014	07/01/2017	5,106,812	(1,387,096)	.....	.....	.....	....(1,387,096)	.....	.....3,719,716	5,806,808	.....	.....2,087,093	2,087,093	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							5,106,812	(1,387,096)	0	0	0	(1,387,096)	0	3,719,716	5,806,808	0	2,087,093	2,087,093	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Arden Strategic Investment Fund.....	Wilmington.....	DE..	Distribution.....	12/28/2012	07/28/2017	13,900,000	.....	.....	.....	.....	.....0	.....	.....13,900,000	13,900,000	.....	.....	.....0	.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							13,900,000	0	0	0	0	0	0	13,900,000	13,900,000	0	0	0	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH..	Distribution.....	02/04/2002	07/14/2017	3,605	.....	.....	.....	.....	.....0	.....	.....3,605	3,605	.....	.....	.....0	.....
2799999. Total - Non-Collateral Loans - Unaffiliated.....							3,605	0	0	0	0	0	0	3,605	3,605	0	0	0	0
4499999. Subtotal - Unaffiliated.....							52,310,003	(5,916,241)	0	0	0	(5,916,241)	(120,677)	46,273,085	52,155,488	(14,299)	5,896,702	5,882,403	1,410,598
4599999. Subtotal - Affiliated.....							40,674,565	0	0	0	0	0	0	40,674,565	40,674,565	0	0	0	0
4699999. Totals.....							92,984,568	(5,916,241)	0	0	0	(5,916,241)	(120,677)	86,947,650	92,830,053	(14,299)	5,896,702	5,882,403	1,410,598

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 - U.S. Government											
912828	S7	6	U S Treasury Nt 1.125% 07/31/21.....	.....	07/11/2017.....	Bank of America BISD Dealer.....	.....	9,739,877	10,000,000	50,345	1.....
912828	U6	5	U S Treasury Nt 1.750% 11/30/21.....	.....	09/21/2017.....	Citigroup.....	.....	19,969,598	20,000,000	109,016	1.....
0599999. Total - Bonds - U.S. Government.....							.....	29,709,475	30,000,000	159,361	XXX.....
Bonds - All Other Government											
040114	HK	9	Argentina (Republic of) Sr Nt 5.625% 0.....	D.....	08/11/2017.....	Direct.....	.....	1,900,875	1,850,000	5,781	4FE.....
1099999. Total - Bonds - All Other Government.....							.....	1,900,875	1,850,000	5,781	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31.....	.....	07/31/2017.....	Wells Fargo Securities LLC.....	.....	20,842,969	20,000,000	29,167	1.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....							.....	20,842,969	20,000,000	29,167	XXX.....
Bonds - Industrial and Miscellaneous											
000000	00	0	Global Franchise Group LLC Term Ln Nt 1.....	.....	09/15/2017.....	Direct.....	.....	4,797,873	4,846,336		3FE.....
000000	00	0	Sovos Compliance LLC New Additional Term.....	.....	08/04/2017.....	Guggenheim Securities LLC.....	.....	786,932	792,315		4.....
000000	00	0	Sovos Compliance LLC New Additional Term.....	.....	08/04/2017.....	Tax Free Exchange.....	.....	4,131,102	4,218,070	3,976	4.....
000000	00	0	Ministry Brands LLC Delayed Draw TL Nt 1.....	.....	08/23/2017.....	Athene.....	.....	835,845	835,845		3FE.....
000000	00	0	Ministry Brands LLC Delayed Draw TL Nt 2.....	.....	09/20/2017.....	Direct.....	.....	191,181	191,181		3FE.....
000000	00	0	Visual Edge Technology Inc Delayed Draw.....	.....	09/29/2017.....	Direct.....	.....	1,000,000	1,000,000		3FE.....
000000	00	0	Visual Edge Technology Inc Term Ln Nt 1.....	.....	08/31/2017.....	Athene.....	.....	6,342,813	6,500,000		3FE.....
000000	00	0	National Intergovernmental Co New Term L.....	.....	09/01/2017.....	Direct.....	.....	1,006,469	1,021,796		3FE.....
000000	00	0	National Intergovernmental Co Reallocate.....	.....	09/01/2017.....	Direct.....	.....	2,056,600	2,087,919		3FE.....
000000	00	0	DecoPac Inc Term Ln Nt 1 5.583% 09/29/.....	.....	09/29/2017.....	Direct.....	.....	6,291,748	6,421,555		3FE.....
000000	00	0	Accruent LLC Incremental 1st Lien DD Nt.....	.....	08/07/2017.....	Direct.....	.....	1,930,192	1,949,114		3FE.....
000000	00	0	Accruent LLC Incremental 1st Lien TL 6.....	.....	07/28/2017.....	Direct.....	.....	4,799,192	4,860,733		3FE.....
000000	00	0	Accruent LLC Incremental 1st Lien TL 8.....	.....	07/28/2017.....	Direct.....	.....	24,167	24,477		3FE.....
000000	00	0	MSHC Inc Term Ln Nt 1 5.561% 07/31/23.....	.....	08/14/2017.....	Athene.....	.....	6,047,815	6,202,888		3FE.....
000000	00	0	MSHC Inc Delayed Draw Term Ln Nt 1 5.5.....	.....	09/27/2017.....	Direct.....	.....	1,071,243	1,076,626		3FE.....
000000	00	0	Bakemark Holdings LLC Term Ln Nt 1 6.5.....	.....	08/17/2017.....	Athene.....	.....	3,803,276	3,920,903		3FE.....
000000	00	0	First Watch Restaurants Term Ln Nt 1 7.....	.....	08/21/2017.....	Athene.....	.....	2,942,129	3,017,568		3FE.....
000000	00	0	First Watch Restaurants Term Ln Nt 2 7.....	.....	09/22/2017.....	Tax Free Exchange.....	.....	1,471,433	1,508,784		3FE.....
000000	00	0	Command Alkon Inc 1st Lien Term Ln Nt 1.....	.....	09/01/2017.....	Direct.....	.....	8,875,789	9,000,000		3FE.....
000000	00	0	Frontline Technologies Gr LL Term Ln Nt.....	.....	09/18/2017.....	Direct.....	.....	5,938,524	6,163,340		3FE.....
000000	00	0	MB2 Dental Solutions LLC Term Ln Nt 1.....	.....	09/29/2017.....	Direct.....	.....	3,461,388	3,505,422		3FE.....
000000	00	0	Travel Leaders Group LLC Term Ln Nt 1.....	.....	09/06/2017.....	Morgan Stanley & Co LLC.....	.....	1,496,250	1,500,000		4FE.....
000000	00	0	Duke Finance LLC New 1st Lien TL Nt 1.....	.....	08/22/2017.....	Tax Free Exchange.....	.....	11,219,222	12,251,250		4FE.....
000000	00	0	Post Holdings Inc Series A Incremental T.....	.....	09/11/2017.....	Various.....	.....	8,366,079	8,346,113		3FE.....
000000	00	0	Sally Beauty Holdings Term Ln B-1 Nt 1.....	.....	08/30/2017.....	JP Morgan Securities LLC.....	.....	5,628,301	5,600,299		3FE.....
023135	AU	0	Amazon.com Inc Sr Nt 2.400% 02/22/23.....	.....	08/15/2017.....	JP Morgan Securities LLC.....	.....	10,985,920	11,000,000		2FE.....
023135	AX	4	Amazon.com Inc Sr Nt 2.800% 08/22/24.....	.....	08/15/2017.....	JP Morgan Securities LLC.....	.....	6,981,870	7,000,000		2FE.....
02361D	AP	5	Ameren Illinois Co Sr Nt 3.250% 03/01/.....	.....	07/24/2017.....	Deutsche Bank Capital.....	.....	1,544,235	1,500,000	19,771	1FE.....
03040W	AQ	8	American Water Cap Corp Sr Nt 2.950% 0.....	.....	08/07/2017.....	JP Morgan Securities LLC.....	.....	13,953,940	14,000,000		1FE.....
03525@	AA	6	Animal Supply Company Term Ln Nt 2 8.8.....	.....	07/31/2017.....	Tax Free Exchange.....	.....	73,619	75,000	91	4Z.....
05508T	AR	3	B&G Foods Inc Term Ln B Nt 1 4.234% 11.....	.....	08/18/2017.....	Credit Suisse Securities LLC.....	.....	3,026,250	3,000,000		3FE.....
08579J	AT	9	Berry Plastics Corp Term Ln M Nt 1 3.4.....	.....	08/10/2017.....	Tax Free Exchange.....	.....	543,424	538,863		3FE.....
08579J	AT	9	Berry Plastics Corp Term Ln M Nt 2 3.5.....	.....	08/10/2017.....	Tax Free Exchange.....	.....	842,845	835,771		3FE.....
08579J	AU	6	Berry Plastics Corp Term Ln N Nt 1 3.4.....	.....	09/12/2017.....	Bank of America BISD Dealer.....	.....	539,877	535,858		3FE.....
08579J	AU	6	Berry Plastics Corp Term Ln N Nt 2 3.4.....	.....	09/11/2017.....	Tax Free Exchange.....	.....	7,714,957	7,666,667	59	3FE.....
100743	AK	9	Boston Gas Company Sr Nt 3.150% 08/01/.....	.....	07/31/2017.....	Goldman Sachs & Company.....	.....	3,996,240	4,000,000		1FE.....

QE04

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)
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4.....		07/24/2017.....	Citigroup.....		6,694,739	6,500,000	8,673	1FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....		07/31/2017.....	Tax Free Exchange.....		173,784	174,193	1,192	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N.....		08/31/2017.....	Tax Free Exchange.....		1,464,442	1,465,532	649	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....		07/31/2017.....	Tax Free Exchange.....		302,871	303,703	1,962	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N.....		08/31/2017.....	Tax Free Exchange.....		2,698,032	2,705,219	1,273	3FE.....
12594E AD 8	CNT Holdings III Corp New 1st Lien Term.....		08/31/2017.....	Tax Free Exchange.....		67,320	67,867		4FE.....
12632B AG 1	CPI International Inc 1st Lien Term Ln N.....		08/09/2017.....	UBS Warburg London.....		17,000,000	17,000,000		4FE.....
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt.....		08/18/2017.....	Various.....		10,764,254	10,678,208		3Z.....
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1.....		08/09/2017.....	Credit Suisse Securities LLC.....		13,000,000	13,000,000		1FE.....
17305E GB 5	Citibank Cr Card Issuance Tr LBASS Ser 2.....		09/27/2017.....	Citigroup.....		10,008,203	10,000,000	89,600	1FE.....
18449E AE 0	Clean Harbors Inc Term Ln Nt 1 3.235%.....		08/02/2017.....	Goldman Sachs & Company.....		6,033,311	6,035,467		2FE.....
202795 JK 7	Commonwealth Edison Co 1st Mtg Bd 2.95.....		08/16/2017.....	Wells Fargo Securities LLC.....		10,969,860	11,000,000		1FE.....
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt 3.13.....		08/02/2017.....	Us Bancorp Investments Inc.....		8,713,350	8,500,000	38,429	2FE.....
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6.....		08/30/2017.....	Cowen & Company LLC.....		1,796,905	1,730,289	23,932	2FE.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl.....		08/25/2017.....	Interest Capitalization.....		436,131	436,131		1FM.....
36874V AJ 7	Generac Power Systems Inc Term Ln Nt 1.....		08/11/2017.....	JP Morgan Securities LLC.....		5,332,276	5,314,246		3FE.....
44701P BA 1	Huntsman International Inc New TL B Nt 3.....		07/20/2017.....	JP Morgan Securities LLC.....		460,959	456,960		3FE.....
44701P BA 1	Huntsman International Inc New TL B Nt 2.....		07/20/2017.....	JP Morgan Securities LLC.....		1,263,982	1,253,018		3FE.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S.....		09/21/2017.....	Direct.....		4,276,248	4,276,248		2AM.....
50540R AT 9	Laboratory Corp of America Sr Nt 3.250.....		08/15/2017.....	Bank of America BISD Dealer.....		6,984,250	7,000,000		2FE.....
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15.....		08/03/2017.....	KeyCorp.....		4,292,920	4,000,000	84,578	2FE.....
565849 AP 1	Marathon Oil Corp Sr Nt 4.400% 07/15/2.....		09/20/2017.....	Goldman Sachs & Company.....		12,226,830	12,000,000	77,367	2FE.....
579780 AL 1	McCormick & Co Inc Sr Nt 2.700% 08/15.....		08/09/2017.....	Bank of America BISD Dealer.....		10,998,900	11,000,000		2FE.....
579780 AM 9	McCormick & Co Inc Sr Nt 3.150% 08/15.....		08/09/2017.....	Bank of America BISD Dealer.....		6,995,590	7,000,000		2FE.....
59217G AQ 2	Met Life Global Funding I Sec Nt 3.875.....		08/18/2017.....	JP Morgan Securities LLC.....		11,752,220	11,000,000	155,431	1FE.....
59217G AX 7	Met Life Global Funding I Nt 3.000% 01.....		08/02/2017.....	Mizuho Securities USA Inc.....		4,103,480	4,000,000	9,000	1FE.....
59217G BY 4	Met Life Global Funding I Sr Nt 3.450%.....		07/28/2017.....	Goldman Sachs & Company.....		1,035,030	1,000,000	4,217	1FE.....
59217G CD 9	Met Life Global Funding I Nt 2.650% 04.....		08/02/2017.....	Various.....		17,223,975	17,000,000	146,413	1FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		07/31/2017.....	Tax Free Exchange.....		32,956	33,038	394	4FE.....
615369 AC 9	Moodys Corp Sr Nt 4.875% 02/15/24.....		08/16/2017.....	Bank of America BISD Dealer.....		7,780,010	7,000,000	5,688	2FE.....
63636# AA 4	National Hockey League Sr Nt Ser A 3.3.....		08/10/2017.....	Citigroup.....		6,000,000	6,000,000		2Z.....
65339K AT 7	Nextera Energy Capital Sr Nt 3.550% 05.....		08/10/2017.....	Morgan Stanley & Co LLC.....		6,735,460	6,500,000	66,415	2FE.....
65473Q BE 2	NiSource Finance Corp Sr Nt 3.490% 05.....		08/09/2017.....	Various.....		5,101,630	5,000,000	36,790	2FE.....
67575N AY 9	Ocwen Master Adv Rec Tr Ser 2017-T1 Cl A.....		09/08/2017.....	Credit Suisse Securities LLC.....		3,499,998	3,500,000		1FE.....
68217F AA 0	Omnicom Group Inc Sr Nt 3.600% 04/15/2.....		07/19/2017.....	JP Morgan Securities LLC.....		3,549,070	3,500,000	34,650	2FE.....
720198 AD 2	Piedmont Operating Partnership Sr Nt 4.....		07/18/2017.....	Morgan Stanley & Co LLC.....		1,563,495	1,500,000	23,363	2FE.....
73744G AJ 1	Post Holdings Inc Series A Incremental T.....		09/11/2017.....	Various.....		10,039,295	10,015,335		3FE.....
74113Y AC 8	Prestige Auto Rec Tr LBASS Ser 2017-1A C.....		08/16/2017.....	JP Morgan Securities LLC.....		19,998,822	20,000,000		1FE.....
74256L AU 3	Principal LFE GLB Fnd II Nt 3.000% 04.....		08/17/2017.....	Various.....		1,905,147	1,900,000	18,658	1FE.....
742718 EV 7	Procter & Gamble Co Sr Nt 2.850% 08/11.....		08/09/2017.....	JP Morgan Securities LLC.....		9,979,300	10,000,000		1FE.....
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term.....		09/14/2017.....	Direct.....		2,937,317	2,952,078		4FE.....
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 3.732%.....		07/06/2017.....	JP Morgan Securities LLC.....		3,618,658	3,590,977		3FE.....
84611@ AB 9	Sovos Compliance LLC Additional Term Ln.....		08/31/2017.....	Tax Free Exchange.....		4,132,266	4,218,070		4.....
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt 3.2.....		08/10/2017.....	JP Morgan Securities LLC.....		4,963,150	5,000,000		2FE.....
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1.....		07/28/2017.....	Tax Free Exchange.....		14,447,395	14,663,156		4FE.....
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt 8.000.....		07/31/2017.....	Taxable Exchange.....		2,206,938	1,689,627		4Z.....

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)
90276C	AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C.....	.....	07/31/2017.....	UBS Warburg London.....	.....	8,342,874	8,100,000	12,553	1FE.....
90347B	AH 1	Axalta Coating Systems Term Ln B2 Nt 1.....	.....	08/18/2017.....	Citigroup.....	.....	3,018,750	3,000,000		3FE.....
000000	00 0	Array Canada Inc Term Ln Nt 1 6.309% 0.....	A.....	07/11/2017.....	UBS Financial Services Inc.....	.....	1,686,536	1,703,571		4FE.....
22113A	AA 3	Cosan Ltd Sr Nt 5.950% 09/20/24.....	D.....	09/13/2017.....	Direct.....	.....	850,000	850,000		3FE.....
232553	AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27.....	D.....	09/29/2017.....	Direct.....	.....	711,827	725,000		3FE.....
25152E	DT 6	Deutsche Bank AG London Sr Unsecured Nt.....	D.....	07/19/2017.....	Direct.....	.....	3,300,000	3,300,000		2FE.....
37255B	AA 7	Geopark Ltd 1st Lien Nt 6.500% 09/21/2.....	D.....	09/25/2017.....	Direct.....	.....	1,475,000	1,475,000	217	4FE.....
423012	AF 0	Heineken NV Sr Nt 3.500% 01/29/28.....	C.....	08/03/2017.....	Jefferies & Company Inc.....	.....	5,142,800	5,000,000	4,375	2FE.....
49835L	AB 7	Klabin Finance SA Sr Nt 4.875% 09/19/2.....	D.....	09/12/2017.....	Direct.....	.....	546,777	550,000		3FE.....
59284B	AF 5	Mexichem SAB DE CV Sr Nt 4.000% 10/04/.....	D.....	09/27/2017.....	Direct.....	.....	322,355	325,000		2FE.....
71647N	AW 9	Petrobras Global Finance Sr Nt 5.999%.....	D.....	09/18/2017.....	Direct.....	.....	675,000	675,000		4FE.....
902133	AR 8	Tyco Electronics Group Sr Nt 3.450% 08.....	D.....	08/01/2017.....	Various.....	.....	7,673,294	7,400,000	1,744	1FE.....
90352J	AE 3	UBS Grp Fdg Switzerland Sr Nt 2.859% 0.....	D.....	08/07/2017.....	UBS Financial Services Inc.....	.....	13,999,582	14,000,000		1FE.....
A3158#	AB 5	Hofer Financial Services GmbH Sr Nt Ser.....	D.....	07/25/2017.....	JP Morgan Securities LLC.....	.....	18,000,000	18,000,000		1FE.....
A3158#	AC 3	Hofer Financial Services GmbH Sr Nt Ser.....	D.....	07/25/2017.....	JP Morgan Securities LLC.....	.....	23,000,000	23,000,000		1FE.....
G6093#	AA 2	AptarGroup UK Holdings Ltd Sr Nt Ser D.....	B.....	07/19/2017.....	Bank of America BISD Dealer.....	.....	8,060,500	8,060,500		2Z.....
G6093#	AB 0	AptarGroup UK Holdings Ltd Sr Nt Ser E.....	B.....	07/19/2017.....	Bank of America BISD Dealer.....	.....	9,212,000	9,212,000		2Z.....
P2253T	JK 6	Cemex SAB DE CV 1st Lien Nt 7.750% 04/.....	D.....	09/07/2017.....	Direct.....	.....	1,698,094	1,475,000	46,043	3FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							537,994,898	535,805,126	917,503	XXX.....
8399997. Total - Bonds - Part 3.....							590,448,217	587,655,126	1,111,812	XXX.....
8399999. Total - Bonds.....							590,448,217	587,655,126	1,111,812	XXX.....
Common Stocks - Industrial and Miscellaneous										
31340#	00 1	Federal Home Loan Bank Com Cl B.....	.....	08/16/2017.....	Direct.....	200.000	20,000	XXX		U.....
51509F	10 5	Lands' End Inc Com.....	.....	09/29/2017.....	Direct.....	6,358.000	83,608	XXX		L.....
88642R	10 9	Tidewater Inc Com.....	.....	07/31/2017.....	Taxable Exchange.....	137,584.000	4,268,062	XXX		L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....							4,371,670	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates										
92624#	10 9	Victoria National Ins Co.....	.....	09/28/2017.....	Victoria Fire & Cas. Affiliate.....	1,000.000	3,581,005	XXX		K.....
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							3,581,005	XXX	0	XXX.....
Common Stocks - Mutual Funds										
63867N	21 6	Nationwide Dest 2055-C (Seed).....	.....	09/14/2017.....	Direct.....	0.600	8	XXX		L.....
63867N	50 5	Nationwide Dest 2010-INS SVC (Seed).....	.....	09/14/2017.....	Direct.....	9.590	81	XXX		L.....
63867R	50 6	Nationwide Bd Fd-R (Seed).....	.....	09/29/2017.....	Direct.....	0.650	6	XXX		L.....
63867R	61 3	Nationwide Fd-R (Seed).....	.....	09/11/2017.....	Direct.....	0.160	4	XXX		L.....
63868B	86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....	.....	09/11/2017.....	Direct.....	1.540	21	XXX		L.....
63868C	77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed).....	.....	09/29/2017.....	Direct.....	6.890	67	XXX		L.....
63868M	32 4	Nationwide Var Ins Tr Loring Ward Mod Fd.....	.....	09/12/2017.....	Direct.....	875.580	10,805	XXX		L.....
63868M	34 0	Nationwide Var Ins Tr Loring Ward Cap Ap.....	.....	09/12/2017.....	Direct.....	445.970	5,535	XXX		L.....
9299999. Total - Common Stocks - Mutual Funds.....							16,527	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....							7,969,202	XXX	0	XXX.....
9799999. Total - Common Stocks.....							7,969,202	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							7,969,202	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							598,417,419	XXX	1,111,812	XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....1.

QE04.2

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																							
36179S	T7	2	F o r e i g n	09/01/2017.	Paydown.....		1,254	1,254	1,298	.....	.....	.....(44)		(44)	.....	.....1,254			0	31	11/20/2024.	1.....	
36202C	4P	5		09/01/2017.	Paydown.....		423	423	445	441		(17)		(17)		423			0	18	08/20/2028.	1.....	
38377N	N7	5		09/01/2017.	Paydown.....		1,560,000	1,560,000	1,540,080	1,552,699		7,301		7,301		1,560,000			0	36,522	09/20/2037.	1.....	
38377U	PV	4		09/01/2017.	Paydown.....		938,089	938,089	906,005	927,776		10,312		10,312		938,089			0	25,187	08/20/2039.	1.....	
38377X	NE	8		07/01/2017.	Paydown.....		535	535	533	534		1		1		535			0	6	11/20/2036.	1.....	
911760	EJ	1		09/01/2017.	Paydown.....		169,492	169,492	165,773	167,685		1,807		1,807		169,492			0	7,195	06/15/2024.	1.....	
911760	GT	7		09/01/2017.	Paydown.....		85,679	85,679	88,064	86,658		(979)		(979)		85,679			0	4,217	09/15/2025.	1.....	
911760	HH	2		09/01/2017.	Paydown.....		115,779	115,779	115,204	115,313		467		467		115,779			0	5,196	06/15/2026.	1.....	
911760	LQ	7		09/01/2017.	Paydown.....		70,200	70,200	73,710	71,920		(1,720)		(1,720)		70,200			0	3,113	06/15/2028.	1.....	
0599999.	Total - Bonds - U.S. Government.....						2,941,451	2,941,451	2,891,112	2,923,026	0	17,128	0	17,128	0	2,941,451	0	0	0	81,485	XXX	XXX	
Bonds - All Other Government																							
040114	GX	2	D	08/11/2017.	Direct.....		454,113	425,000	478,183	.....	.....	.....(1,503)		(1,503)	.....	.....476,680		(22,567)	(22,567)	26,031	04/22/2026.	4FE.....	
040114	HL	7		08/10/2017.	Direct.....		1,583,325	1,550,000	1,536,457	.....	.....	.....544		544	.....	.....1,537,000		46,325	46,325	58,905	01/26/2027.	4FE.....	
682051	AF	4		07/28/2017.	Direct.....		420,000	400,000	397,440	.....	.....	.....11		11	.....	.....397,451		22,549	22,549	10,400	03/08/2047.	2FE.....	
G1981@	AA	0		09/01/2017.	Redemption	100.0000.....	179,193	179,193	179,193	179,193					0	179,193			0	6,518	03/01/2019.	1.....	
1099999.	Total - Bonds - All Other Government.....						2,636,631	2,554,193	2,591,273	179,193	0	(948)	0	(948)	0	2,590,324	0	46,307	46,307	101,854	XXX	XXX	
Bonds - U.S. States, Territories and Possessions																							
341150	XN	5	..	07/01/2017.	Redemption	101.0000.....	606,000	600,000	636,162	602,348		3,652		3,652	.....	.....606,000			0	31,500	07/01/2019.	1FE.....	
341150	XP	0		07/01/2017.	Redemption	101.0000.....	1,010,000	1,000,000	1,017,829	1,003,231		6,769		6,769	.....	.....1,010,000			0	52,500	07/01/2020.	1FE.....	
373384	DS	2		08/01/2017.	Redemption	100.0000.....	10,000,000	10,000,000	10,527,000	10,037,621		(37,621)		(37,621)	.....	.....10,000,000			0	500,000	08/01/2023.	1FE.....	
917542	QN	5		07/01/2017.	Maturity.....		4,000,000	4,000,000	4,481,943	4,049,870		(49,870)		(49,870)	.....	.....4,000,000			0	200,000	07/01/2017.	1FE.....	
93974B	N7	3		07/01/2017.	Redemption	100.0000.....	9,500,000	9,500,000	9,517,540	9,513,462		(13,462)		(13,462)	.....	.....9,500,000			0	475,000	07/01/2020.	1FE.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						25,116,000	25,100,000	26,180,474	25,206,532	0	(90,532)	0	(90,532)	0	25,116,000	0	0	0	1,259,000	XXX	XXX	
Bonds - U.S. Political Subdivisions of States																							
158843	TY	8	..	07/01/2017.	Redemption	100.0000.....	3,000,000	3,000,000	3,064,749	3,007,349		(7,349)		(7,349)	.....	.....3,000,000			0	150,000	07/01/2020.	1FE.....	
414004	3L	3		08/15/2017.	Maturity.....		16,610,000	16,610,000	17,699,616	16,691,666		(81,666)		(81,666)	.....	.....16,610,000			0	830,500	08/15/2017.	1FE.....	
64966L	G6	2		08/01/2017.	Maturity.....		5,000	5,000	5,027	5,000				0	.....	.....5,000			0	250	08/01/2017.	1FE.....	
718814	XQ	4		07/01/2017.	Redemption	100.0000.....	7,895,000	7,895,000	8,143,909	7,937,259		(42,259)		(42,259)	.....	.....7,895,000			0	394,750	07/01/2018.	1FE.....	
741701	VJ	2		07/15/2017.	Redemption	100.0000.....	5,960,000	5,960,000	6,251,835	5,992,041		(32,041)		(32,041)	.....	.....5,960,000			0	298,000	07/15/2019.	1FE.....	
879709	ZY	2		07/01/2017.	Maturity.....		1,550,000	1,550,000	1,703,884	1,558,820		(8,820)		(8,820)	.....	.....1,550,000			0	77,500	07/01/2017.	1FE.....	
952347	RF	1		08/01/2017.	Maturity.....		2,000,000	2,000,000	1,170,280	1,947,638		52,362		52,362	.....	.....2,000,000			0		08/01/2017.	1FE.....	

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)
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						37,020,000	37,020,000	38,039,300	37,139,773	0	(119,773)	0	(119,773)	0	37,020,000	0	0	0	..1,751,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
181006	EA	1	Clark Cnty NV Passenger Rev AMT Fac Las	..	07/01/2017.	Call 100.0000.....	5,000,000	5,000,000	5,233,630	5,014,105	.....	.....(14,105)		(14,105)		5,000,000			0	250,000	07/01/2023.	1FE.....
196797	B2	9	A	..	09/01/2017.	Maturity.....	105,000	105,000	112,823	105,000				0		105,000			0	5,906	09/01/2017.	1FE.....
3128F2	EB	7	FHLMC Gold PC Pool #D62830 7.000% 08/1	..	09/01/2017.	Paydown.....	326	326	317	320		6		6		326			0	15	08/15/2025.	1.....
3128F2	FX	8	FHLMC Gold PC Pool #D62882 7.000% 08/1	..	09/01/2017.	Paydown.....	1,034	1,034	1,007	1,016		18		18		1,034			0	48	08/15/2025.	1.....
3128NE	A5	9	FHLMC Pool #1A0028 3.836% 10/25/35.. 08/1	..	09/01/2017.	Paydown.....	4,714	4,714	4,759	4,738		(24)		(24)		4,714			0	166	10/25/2035.	1.....
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	09/15/2017.	Paydown.....	6,579	6,579	6,666	6,589		(10)		(10)		6,579			0	380	05/15/2021.	1.....
312905	E4	0	FHLMC REMIC Ser 1085 CI G 8.500% 05/15	..	09/01/2017.	Paydown.....	1,693	1,693	1,683	1,685		8		8		1,693			0	96	05/15/2021.	1.....
312905	YJ	5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	09/01/2017.	Paydown.....	3,565	3,565	3,761	3,667		(103)		(103)		3,565			0	214	05/15/2021.	1.....
312906	E5	5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	..	09/01/2017.	Paydown.....	3,409	3,409	3,280	3,370		38		38		3,409			0	190	08/15/2021.	1.....
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	09/01/2017.	Paydown.....	4,490	4,490	4,605	4,540		(50)		(50)		4,490			0	211	12/15/2022.	1.....
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	09/01/2017.	Paydown.....	54,736	54,736	56,303	55,418		(682)		(682)		54,736			0	2,677	05/15/2023.	1.....
31292G	PB	6	FHLMC Gold PC Pool #C00418 7.000% 08/1	..	09/01/2017.	Paydown.....	850	850	828	833		17		17		850			0	44	08/15/2025.	1.....
3132GK	ZN	9	FHLMC Pool #Q04649 3.500% 11/15/41.. 08/1	..	09/01/2017.	Paydown.....	1,580,250	1,580,250	1,642,462	1,639,885		(59,635)		(59,635)		1,580,250			0	36,665	11/15/2041.	1.....
3132GL	XT	6	FGLMC Pool #Q05490 3.500% 01/15/42.. 08/1	..	09/01/2017.	Paydown.....	905,495	905,495	941,011	939,197		(33,702)		(33,702)		905,495			0	22,603	01/15/2042.	1.....
3132GR	AS	0	FGLMC Pool #Q06017 3.500% 02/15/42.. 08/1	..	09/01/2017.	Paydown.....	457,118	457,118	475,084	474,160		(17,042)		(17,042)		457,118			0	10,665	02/15/2042.	1.....
3132GR	ZW	4	FGLMC Pool #Q06757 3.500% 03/15/42.. 08/1	..	09/01/2017.	Paydown.....	149,156	149,156	153,730	153,643		(4,486)		(4,486)		149,156			0	3,642	03/15/2042.	1.....
3132GT	GV	3	FHLMC Pool #Q08012 3.500% 04/15/42.. 08/1	..	09/01/2017.	Paydown.....	554,305	554,305	576,005	574,858		(20,553)		(20,553)		554,305			0	13,309	04/15/2042.	1.....
31335G	EC	5	FHLMC Gold PC Pool #C80131 6.000% 03/1	..	09/01/2017.	Paydown.....	1,712	1,712	1,672	1,686		25		25		1,712			0	69	03/15/2024.	1.....
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	09/01/2017.	Paydown.....	17,788	17,788	18,687	18,112		(325)		(325)		17,788			0	739	12/15/2023.	1.....
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24	..	09/01/2017.	Paydown.....	20,257	20,257	20,958	20,554		(297)		(297)		20,257			0	914	02/15/2024.	1.....
3133T3	X8	6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24	..	09/01/2017.	Paydown.....	48,796	48,796	49,102	48,836		(40)		(40)		48,796			0	2,048	02/15/2024.	1.....
3133T6	M4	0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	09/01/2017.	Paydown.....	20,392	20,392	21,023	20,694		(301)		(301)		20,392			0	868	04/15/2026.	1.....
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2	..	09/01/2017.	Paydown.....	4,556	4,556	4,702	4,611		(55)		(55)		4,556			0	213	06/17/2027.	1.....
3133TC	6P	8	FHLMC Structured Ser 2008 M 7.000% 11/	..	09/01/2017.	Paydown.....	46,761	46,761	48,552	47,765		(1,004)		(1,004)		46,761			0	2,162	11/20/2027.	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)
3133TH RV 1	FHLMC REMIC Ser 2120 CI PC 6.000% 01/1		..	09/01/2017.	Paydown.....		133,106	133,106	132,710	132,756		351		351	.....	.....133,106	.....	.....	.....0	5,233	01/15/2019.	1.....
31340Y GR 4	FHLMC REMIC Ser 2120 CI PC 6.000% 04/15/20		..	09/15/2017.	Paydown.....		1,376	1,376	1,426	1,372		4		4	.....	.....1,376	.....	.....	.....0	88	04/15/2020.	1.....
31342A P4 5	FHLMC Pool #780443 2.813% 03/25/33..		..	09/01/2017.	Paydown.....		37,293	37,293	37,255	37,235		57		57	.....	.....37,293	.....	.....	.....0	632	03/25/2033.	1.....
31356B CJ 7	FHLMC Gold PC Pool #D49973 6.000% 03/1		..	09/01/2017.	Paydown.....		1,486	1,486	1,330	1,388		98		98	.....	.....1,486	.....	.....	.....0	59	03/15/2024.	1.....
31358E MW 9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2		..	09/01/2017.	Paydown.....		7,212	7,212	8,096	7,517		(304)		(304)	.....	.....7,212	.....	.....	.....0	480	06/25/2020.	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		..	09/01/2017.	Paydown.....		4,378	4,378	4,274	4,334		44		44	.....	.....4,378	.....	.....	.....0	263	07/25/2020.	1.....
31358E XG 2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2		..	09/01/2017.	Paydown.....		3,033	3,033	3,024	3,016		17		17	.....	.....3,033	.....	.....	.....0	187	07/25/2020.	1.....
31358G PP 6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2		..	09/01/2017.	Paydown.....		4,783	4,783	5,148	4,886		(103)		(103)	.....	.....4,783	.....	.....	.....0	287	05/25/2021.	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		..	09/01/2017.	Paydown.....		1,603	1,603	1,574	1,589		14		14	.....	.....1,603	.....	.....	.....0	91	06/25/2021.	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		..	09/01/2017.	Paydown.....		698	698	671	689		9		9	.....	.....698	.....	.....	.....0	38	07/25/2021.	1.....
31358H XU 4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2		..	09/01/2017.	Paydown.....		4,993	4,993	5,202	5,034		(41)		(41)	.....	.....4,993	.....	.....	.....0	286	07/25/2021.	1.....
31358M P4 0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2		..	09/01/2017.	Paydown.....		5,172	5,172	5,381	5,223		(50)		(50)	.....	.....5,172	.....	.....	.....0	287	05/25/2022.	1.....
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/		..	09/01/2017.	Paydown.....		5,001	5,001	4,916	4,931		71		71	.....	.....5,001	.....	.....	.....0	238	04/25/2022.	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		..	09/01/2017.	Paydown.....		8,146	8,146	8,381	8,222		(76)		(76)	.....	.....8,146	.....	.....	.....0	389	07/25/2022.	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		..	09/01/2017.	Paydown.....		1,282	1,282	1,264	1,271		12		12	.....	.....1,282	.....	.....	.....0	48	07/25/2023.	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		..	09/01/2017.	Paydown.....		15,141	15,141	14,943	15,041		100		100	.....	.....15,141	.....	.....	.....0	663	07/25/2023.	1.....
31359K 2K 2	FNMA REMIC Ser 1996-M7 CI Z 6.640% 05/		..	09/01/2017.	Paydown.....		792	792	768	783		10		10	.....	.....792	.....	.....	.....0	35	05/17/2036.	1.....
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		..	09/01/2017.	Paydown.....		12,979	12,979	13,941	13,677		(698)		(698)	.....	.....12,979	.....	.....	.....0	617	01/17/2037.	1.....
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18		..	09/01/2017.	Paydown.....		62,835	62,835	61,597	62,066		770		770	.....	.....62,835	.....	.....	.....0	2,629	09/18/2027.	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10		..	09/01/2017.	Paydown.....		1,685	1,685	1,727	1,709		(24)		(24)	.....	.....1,685	.....	.....	.....0	71	10/17/2038.	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		..	09/01/2017.	Paydown.....		3,139	3,139	3,129	3,122		18		18	.....	.....3,139	.....	.....	.....0	188	10/25/2019.	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		..	09/01/2017.	Paydown.....		2,770	2,770	2,665	2,739		30		30		2,770			0	159	10/25/2019.	1.....

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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)
QE053	313603	2H	4		09/01/2017.	Paydown.....		959	959	958	954	.....	.....5	.....	.....5	.....	.....959	.....	.....	.....0	61	04/25/2020.	1.....
	313603	5J	7		09/01/2017.	Paydown.....		18,133	18,133	19,786	18,632	.....	.....(499)	.....	.....(499)	.....	.....18,133	.....	.....	.....0	1,165	04/25/2020.	1.....
	313603	GW	6		09/01/2017.	Paydown.....		1,121	1,121	1,087	1,110	.....	.....11	.....	.....11	.....	.....1,121	.....	.....	.....0	65	11/25/2019.	1.....
	313603	JJ	2		09/01/2017.	Paydown.....		1,559	1,559	1,548	1,551	.....	.....8	.....	.....8	.....	.....1,559	.....	.....	.....0	92	12/25/2019.	1.....
	313603	QH	8		09/01/2017.	Paydown.....		769	769	756	763	.....	.....6	.....	.....6	.....	.....769	.....	.....	.....0	45	01/25/2020.	1.....
	313603	TW	2		09/01/2017.	Paydown.....		20,518	20,518	22,561	20,871	.....	.....(354)	.....	.....(354)	.....	.....20,518	.....	.....	.....0	1,298	01/25/2020.	1.....
	31373U	ZC	4		09/01/2017.	Paydown.....		161	161	169	166	.....	.....(5)	.....	.....(5)	.....	.....161	.....	.....	.....0	10	01/25/2025.	1.....
	31377H	VB	5		09/01/2017.	Paydown.....		30	30	29	29	.....	.....	.....	.....0	.....	.....30	.....	.....	.....0	1	05/25/2027.	1.....
	31377M	AP	6		09/01/2017.	Paydown.....		58,332	58,332	62,607	59,029	.....	.....(697)	.....	.....(697)	.....	.....58,332	.....	.....	.....0	2,346	12/25/2019.	1.....
	31377T	BE	5		09/01/2017.	Paydown.....		9,233	9,233	9,634	9,276	.....	.....(43)	.....	.....(43)	.....	.....9,233	.....	.....	.....0	305	06/25/2019.	1.....
	3137A3	HS	1		09/01/2017.	Paydown.....		374,605	374,605	375,280	374,200	.....	.....405	.....	.....405	.....	.....374,605	.....	.....	.....0	10,023	07/15/2037.	1.....
	3137A5	R7	1		09/01/2017.	Paydown.....		324,299	324,299	331,053	325,055	.....	.....(757)	.....	.....(757)	.....	.....324,299	.....	.....	.....0	8,624	08/15/2035.	1.....
	31381L	NY	9		09/01/2017.	Paydown.....		9,670	9,670	12,377	12,004	.....	.....(2,334)	.....	.....(2,334)	.....	.....9,670	.....	.....	.....0	429	01/25/2028.	1.....
	3138A8	F4	3		09/01/2017.	Paydown.....		202,607	202,607	203,973	203,966	.....	.....(1,359)	.....	.....(1,359)	.....	.....202,607	.....	.....	.....0	5,621	03/25/2041.	1.....
	3138AE	J8	7		09/01/2017.	Paydown.....		576,489	576,489	580,374	580,353	.....	.....(3,864)	.....	.....(3,864)	.....	.....576,489	.....	.....	.....0	15,446	04/25/2041.	1.....
	3138MC	3U	6		09/01/2017.	Paydown.....		205,726	205,726	207,783	207,668	.....	.....(1,942)	.....	.....(1,942)	.....	.....205,726	.....	.....	.....0	4,672	10/25/2042.	1.....
	3138W9	GP	9		09/01/2017.	Paydown.....		67,416	67,416	63,929	64,118	.....	.....3,298	.....	.....3,298	.....	.....67,416	.....	.....	.....0	1,375	08/25/2043.	1.....
	3138W9	KQ	2		09/01/2017.	Paydown.....		362,310	362,310	343,572	344,660	.....	.....17,650	.....	.....17,650	.....	.....362,310	.....	.....	.....0	7,390	08/25/2043.	1.....
	3138W9	LM	0		09/01/2017.	Paydown.....		97,005	97,005	91,988	92,279	.....	.....4,725	.....	.....4,725	.....	.....97,005	.....	.....	.....0	1,955	08/25/2043.	1.....
	3138WE	NA	3		09/01/2017.	Paydown.....		1,881,277	1,881,277	1,900,825	1,900,248	.....	.....(18,971)	.....	.....(18,971)	.....	.....1,881,277	.....	.....	.....0	37,031	05/25/2045.	1.....
	3138WE	RA	9		09/01/2017.	Paydown.....		1,338,587	1,338,587	1,345,476	1,345,281	.....	.....(6,693)	.....	.....(6,693)	.....	.....1,338,587	.....	.....	.....0	26,360	05/25/2045.	1.....
	3138WE	VB	2		09/01/2017.	Paydown.....		1,454,096	1,454,096	1,504,762	1,503,534	.....	.....(49,438)	.....	.....(49,438)	.....	.....1,454,096	.....	.....	.....0	35,214	06/25/2045.	1.....
	3138WF	B6	2		09/01/2017.	Paydown.....		1,613,652	1,613,652	1,681,476	1,679,831	.....	.....(66,179)	.....	.....(66,179)	.....	.....1,613,652	.....	.....	.....0	37,583	07/25/2045.	1.....
	3138WF	NY	8		09/01/2017.	Paydown.....		379,443	379,443	382,734	382,639	.....	.....(3,196)	.....	.....(3,196)	.....	.....379,443	.....	.....	.....0	7,512	09/25/2045.	1.....
	3138WW	BR	9		09/01/2017.	Paydown.....		36,923	36,923	35,764	35,809	.....	.....1,114	.....	.....1,114	.....	.....36,923	.....	.....	.....0	741	07/25/2043.	1.....
	3138X0	Y2	8		09/01/2017.	Paydown.....		169,108	169,108	160,362	160,842	.....	.....8,267	.....	.....8,267	.....	.....169,108	.....	.....	.....0	3,396	07/25/2043.	1.....
	3138X0	Y5	1		09/01/2017.	Paydown.....		153,016	153,016	148,210	148,481	.....	.....4,535	.....	.....4,535	.....	.....153,016	.....	.....	.....0	3,043	07/25/2043.	1.....
	3138X0	Y6	9		09/01/2017.	Paydown.....		747,138	747,138	713,596	715,440	.....	.....31,698	.....	.....31,698	.....	.....747,138	.....	.....	.....0	14,671	07/25/2043.	1.....
	3138X2	VU	5		09/01/2017.	Paydown.....		582,578	582,578	588,404	587,788	.....	.....(5,211)	.....	.....(5,211)	.....	.....582,578	.....	.....	.....0	14,437	07/25/2043.	1.....
	3138X3	CJ	9		09/01/2017.	Paydown.....		3,669	3,669	3,705	3,702	.....	.....(33)	.....	.....(33)	.....	.....3,669	.....	.....	.....0	86	07/25/2043.	1.....
	3138X3	EJ	7		09/01/2017.	Paydown.....		637,872	637,872	617,839	618,977	.....	.....18,895	.....	.....18,895	.....	.....637,872	.....	.....	.....0	12,679	08/25/2043.	1.....
	3138YH	U2	4		09/01/2017.	Paydown.....		818,073	818,073	822,674	822,490		(4,418)		(4,418)		818,073			0	16,135	05/25/2045.	1.....

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											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.4	313920	XA 3	..	09/01/2017.	Paydown.....		5,921	5,921	6,121	6,022		(101)		(101)		5,921			0	254	09/25/2031.	1.....
	313920	XZ 8		09/01/2017.	Paydown.....		9,381	9,381	9,326	9,415		(34)		(34)		9,381			0	412	10/25/2031.	1.....
	31392E	6A 3		09/01/2017.	Paydown.....		54,797	54,797	54,687	54,627		170		170		54,797			0	1,805	11/25/2017.	1.....
	31392E	SX 9		08/01/2017.	Paydown.....		2	2	2	2				0		2			0		09/25/2017.	1.....
	31392R	YX 3		09/01/2017.	Paydown.....		27,934	27,934	27,784	27,809		125		125		27,934			0	1,103	08/15/2032.	1.....
	31392T	WT 0		09/01/2017.	Paydown.....		15,230	15,230	15,863	15,396		(166)		(166)		15,230			0	616	08/15/2022.	1.....
	31392U	KL 7		09/01/2017.	Paydown.....		7,470	7,470	7,633	7,467		4		4		7,470			0	272	09/15/2017.	1.....
	31392U	MQ 4		09/01/2017.	Paydown.....		12,574	12,574	12,985	12,572		2		2		12,574			0	455	09/15/2017.	1.....
	31392U	RH 9		09/01/2017.	Paydown.....		17	17	18	17				0		17			0	1	09/15/2017.	1.....
	31393A	2V 8		09/01/2017.	Paydown.....		84,529	84,529	86,431	84,750		(221)		(221)		84,529			0	3,095	05/25/2023.	1.....
	31393B	T4 7		09/01/2017.	Paydown.....		62,444	62,444	62,931	62,603		(160)		(160)		62,444			0	2,231	10/25/2042.	1.....
	31394W	CK 2		09/01/2017.	Paydown.....		22,371	22,371	20,270	21,465		906		906		22,371			0	682	04/15/2024.	1.....
	31397S	KV 5		09/01/2017.	Paydown.....		809,668	809,668	798,672	806,112		3,556		3,556		809,668			0	17,928	12/25/2036.	1.....
	31403A	WY 7		09/01/2017.	Paydown.....		10,935	10,935	10,196	10,740		195		195		10,935			0	253	10/25/2018.	1.....
	31408G	KD 8		09/01/2017.	Paydown.....		93,550	93,550	93,550	93,550				0		93,550			0	2,739	10/01/2035.	1.....
	31408J	BM 2		09/01/2017.	Paydown.....		5,855	5,855	5,855	5,855				0		5,855			0	195	10/01/2035.	1.....
	31409Y	L6 2		09/01/2017.	Paydown.....		2,438	2,438	2,438	2,438				0		2,438			0	80	01/25/2036.	1.....
	3140E2	4V 0		09/01/2017.	Paydown.....		989,173	989,173	997,751	997,526		(8,354)		(8,354)		989,173			0	18,361	09/25/2045.	1.....
	3140E6	WA 6		09/01/2017.	Paydown.....		1,701,560	1,701,560	1,732,534	1,731,919		(30,359)		(30,359)		1,701,560			0	33,583	11/25/2045.	1.....
	3140J5	LM 9		09/01/2017.	Paydown.....		503,339	503,339	524,553	503,339		(21,215)		(21,215)		503,339			0	1,468	11/25/2031.	1.....
	31412W	TB 2		09/01/2017.	Paydown.....		348	348	354	354		(6)		(6)		348			0	15	05/25/2037.	1.....
	31413H	G3 6		09/01/2017.	Paydown.....		7,857	7,857	7,884	7,881		(24)		(24)		7,857			0	326	07/25/2037.	1.....
	31417D	LN 1		09/01/2017.	Paydown.....		653,926	653,926	684,170	683,459		(29,533)		(29,533)		653,926			0	15,080	10/25/2042.	1.....
	31417G	ZX 7		09/01/2017.	Paydown.....		3,862,715	3,862,715	3,901,342	3,899,076		(36,361)		(36,361)		3,862,715			0	93,034	06/25/2043.	1.....
	31418B	SY 3		09/01/2017.	Paydown.....		560,875	560,875	579,147	578,712		(17,837)		(17,837)		560,875			0	12,814	07/25/2045.	1.....
	31419B	CT 0		09/01/2017.	Paydown.....		210,234	210,234	216,400	216,373		(6,139)		(6,139)		210,234			0	4,915	03/25/2041.	1.....
	31419L	3D 3		09/01/2017.	Paydown.....		113,983	113,983	119,623	119,598		(5,616)		(5,616)		113,983			0	2,603	11/25/2040.	1.....
	34073N	5X 4		08/01/2017.	Call 100.0000.....		1,320,000	1,320,000	1,320,000	1,320,000				0		1,320,000			0	77,935	07/01/2023.	1FE.....
	343246	DU 5		07/15/2017.	Maturity.....		10,800,000	10,800,000	12,182,202	10,958,421		(158,421)		(158,421)		10,800,000			0	540,000	07/15/2017.	1FE.....

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															11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)			
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg TxbL			..	07/01/2017.	Call	100.0000.....		200,000	200,000	200,000	200,000				0		200,000			0	12,960	07/01/2022.	1FE.....			
576047 RE 6	Prerefund			..	08/01/2017.	Call	100.0000.....		4,180,000	4,180,000	4,707,480	4,296,906		(42,464)		(42,464)		4,254,442		(74,442)	(74,442)	198,550	08/01/2018.	1.....			
592597 3J 5	Metropolitan Trans Auth NY Rev Svc Contr			..	07/01/2017.	Maturity.....			1,770,000	1,770,000	2,025,429	1,783,102		(13,102)		(13,102)		1,770,000			0	97,350	07/01/2017.	1FE.....			
594610 T6 4	Michigan St Enviro Protn Rev Grant Antic..			..	09/15/2017.	Redemption	100.0000.....		9,000,000	9,000,000	9,370,440	9,031,866		(31,866)		(31,866)		9,000,000			0	472,500	09/15/2023.	1FE.....			
618027 AV 8	Morris Cnty NJ Impt Auth Lease LBASS Gtd			..	08/15/2017.	Maturity.....			475,000	475,000	475,000	475,000				0		475,000			0	19,789	08/15/2017.	1FE.....			
646065 B8 4	New Jersey St Ed Facs Auth Rev Princeton			..	07/01/2017.	Maturity.....			3,000,000	3,000,000	3,345,900	3,041,502		(41,502)		(41,502)		3,000,000			0	157,500	07/01/2017.	1FE.....			
64711M 5V 5	New Mexico Fin Auth Rev Sub Lien Pub PJ			..	07/24/2017.	Call	100.0000.....		1,930,000	1,930,000	2,042,809	1,936,429		(6,429)		(6,429)		1,930,000			0	61,639	06/15/2019.	1FE.....			
650028 MC 4	New York St Twy Auth Rev St Pers Inc Tax			..	09/15/2017.	Call	100.0000.....		3,250,000	3,250,000	3,470,935	3,268,647		(18,647)		(18,647)		3,250,000			0	162,500	03/15/2018.	1FE.....			
658207 HG 3	North Carolina Hsg Fin Agy Rev LBASS AMT			..	07/01/2017.	Redemption	100.0000.....		225,000	225,000	224,561	224,717		283		283		225,000			0	11,475	07/01/2027.	1FE.....			
791638 WX 3	St Louis MO Arpt Rev Ref AMT Lambert Ser			..	07/01/2017.	Call	100.0000.....		2,220,000	2,220,000	2,347,517	2,227,589		(7,589)		(7,589)		2,220,000			0	111,000	07/01/2022.	1FE.....			
87971H EK 6	Tempe AZ Excise Tax Rev Ref-Obligs			5.0	07/01/2017.	Call	100.0000.....		1,810,000	1,810,000	1,975,000	1,819,496		(9,496)		(9,496)		1,810,000			0	90,500	07/01/2018.	1FE.....			
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.								71,467,385	71,467,385	75,603,156	71,725,041	0	(707,770)	0	(707,770)	0	71,541,827	0	(74,442)	(74,442)	2,864,641	XXX	XXX			
Bonds - Industrial and Miscellaneous																											
000000 00 0	CPI International Inc 1st Lien TL Nt 1.....			..	07/26/2017.	Redemption	100.0000.....		28,558,425	28,558,425	28,652,664			(94,239)		(94,239)		28,558,425			0	334,707	04/07/2021.	4Z.....			
000000 00 0	Sovos Compliance LLC New Additional Term			..	08/31/2017.	Tax Free Exchange.....			4,132,266	4,218,070	4,131,102			1,164		1,164		4,132,266			0	25,861	03/01/2022.	4.....			
000000 00 0	StandardAero Aviation Hold Inc Term Ln N			..	09/29/2017.	Redemption	100.0000.....		20,421	20,421	20,522			(101)		(101)		20,421			0	289	07/07/2022.	4FE.....			
000000 00 0	US Foods Inc New Term Ln Nt 1 4.486%			..	09/29/2017.	Redemption	100.0000.....		48,067	48,067	48,372			(305)		(305)		48,067			0	1,139	06/27/2023.	4FE.....			
000000 00 0	Accruent LLC Incremental 1st Lien TL 8...			..	09/29/2017.	Redemption	100.0000.....		12,213	12,213	12,058			155		155		12,213			0		07/28/2023.	3FE.....			
000000 00 0	First Watch Restaurants Term Ln Nt 1 7...			..	09/22/2017.	Tax Free Exchange.....			1,471,433	1,508,784	1,471,064			369		369		1,471,433			0	10,153	08/21/2023.	4FE.....			
000000 00 0	CWGS New Term Ln Nt 1 4.989%			..	09/29/2017.	Redemption	100.0000.....		40,268	40,268	40,090			178		178		40,268			0	982	11/08/2023.	4FE.....			
000000 00 0	Travel Leaders Group LLC Term Ln Nt 1....			..	09/29/2017.	Redemption	100.0000.....		3,750	3,750	3,741			9		9		3,750			0	14	01/25/2024.	4FE.....			
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 CI			..	09/25/2017.	Paydown.....			48,372	48,372	31,622	31,622		16,750		16,750		48,372			0	418	09/25/2035.	1FM.....			
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.			..	09/25/2017.	Paydown.....			189,848	189,848	173,711	176,914		12,934		12,934		189,848			0	2,352	06/25/2034.	1FM.....			
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%			..	09/15/2017.	Redemption	100.0000.....		98,812	98,812	104,741	100,849		(2,036)		(2,036)		98,812			0	4,943	06/15/2021.	1.....			
018890 16 0	Preferred Term Secs XIX LBASS Sec Nt Ser			..	09/24/2017.	Paydown.....			1,473,281	1,473,281	1,086,950	1,130,519		342,762		342,762		1,473,281			0	18,795	03/24/2034.	1FE.....			
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2			..	09/01/2017.	Paydown.....			31,873	34,266	29,211	29,211				0		29,211		2,663	2,663	1,243	05/25/2037.	2FM.....			
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2			..	09/01/2017.	Paydown.....			605,636	662,058	617,655	617,655				0		617,655		(12,020)	(12,020)	15,777	03/25/2047.	1FM.....			
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			..	07/15/2017.	Redemption	100.0000.....		187,581	187,581	193,382	191,115		(3,534)		(3,534)		187,581			0	10,505	07/15/2020.	3FE.....			
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			..	07/15/2017.	Redemption	100.0000.....		122,913	122,913	116,756	118,058		4,855		4,855		122,913			0	4,917	07/15/2025.	1FE.....			

SCHEDULE D - PART 4

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

QE056

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)
02377B	AC	0	American Airlines Inc LBASS EETC Ser 201	..	09/22/2017.	Redemption	100.0000.....		599,544	599,544	599,544	599,544	.....	.....	.....	.....0	.....	.....599,544	.....	.....	.....0	26,380	09/22/2023.	2FE.....
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013	..	07/15/2017.	Redemption	100.0000.....		558,687	558,687	562,160	561,150	.....	.....(2,463)	.....	.....(2,463)	.....	.....558,687	.....	.....	.....0	27,655	01/15/2023.	2FE.....
02932J	AG	2	American Rock Salt Co 1st Lien Term Ln N	..	09/29/2017.	Redemption	100.0000.....		54,081	54,081	53,811	53,338	565	178	.....	.....743	.....	.....54,081	.....	.....	.....0	2,000	05/20/2021.	4FE.....
03072S	KH	7	10	..	09/25/2017.	Paydown.....			332,297	332,297	321,194	323,136	.....	.....9,161	.....	.....9,161	.....	.....332,297	.....	.....	.....0	3,814	12/25/2033.	1FM.....
03072S	ZK	4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1	..	09/25/2017.	Paydown.....			334,998	334,998	322,645	323,884	.....	.....11,114	.....	.....11,114	.....	.....334,998	.....	.....	.....0	4,584	03/25/2035.	1FM.....
03215P	BN	8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	09/01/2017.	Paydown.....			13,091	13,091	12,913	13,023	.....	.....68	.....	.....68	.....	.....13,091	.....	.....	.....0	565	03/25/2027.	1FM.....
03215P	DN	6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser	..	09/01/2017.	Paydown.....			79	79	79	79	.....	.....	.....	.....0	79	.....	.....	.....0	3	08/25/2027.	1FM.....	
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	09/15/2017.	Redemption	100.0000.....		53,145	53,145	53,145	53,145	.....	.....	.....	.....0	53,145	.....	.....	.....0	2,247	02/15/2025.	1.....	
03525@	AA	6	Animal Supply Company Term Ln Nt 1 8.7	..	07/31/2017.	Tax Free Exchange.....			73,619	75,000	73,500	.....	.....119	.....	.....119	.....	.....73,619	.....	.....	.....0	3,512	12/15/2021.	4Z.....	
03525@	AA	6	Animal Supply Company Term Ln Nt 2 8.8	..	09/29/2017.	Redemption	100.0000.....		75,000	75,000	73,619	.....	.....1,381	.....	.....1,381	.....	.....75,000	.....	.....	.....0	2,991	12/15/2021.	4Z.....	
040104	MF	5	Argent Securities Inc RMBS Ser 2004-W11	..	09/25/2017.	Paydown.....			882,999	882,999	842,300	853,697	.....	.....29,302	.....	.....29,302	.....	.....882,999	.....	.....	.....0	11,905	11/25/2034.	1FM.....
04433H	AE	1	Ashland Global LLC Term Ln B Nt 2 3.31.	..	09/29/2017.	Redemption	100.0000.....		3,250	3,250	3,250	.....	.....	.....	.....	.....0	3,250	.....	.....	.....0	25	05/25/2024.	3FE.....	
04541G	GB	2	Asset Backed Securities Corp RMBS Ser 20	..	09/25/2017.	Paydown.....			525,892	525,892	504,998	507,741	.....	.....18,150	.....	.....18,150	.....	.....525,892	.....	.....	.....0	6,748	11/25/2033.	1FM.....
04541G	UN	0	Asset Backed Securities Corp RMBS Ser 20	..	09/25/2017.	Paydown.....			1,971,420	1,971,420	1,705,278	1,730,488	.....	.....240,932	.....	.....240,932	.....	.....1,971,420	.....	.....	.....0	20,096	11/25/2035.	1FM.....
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	09/15/2017.	Redemption	100.0000.....		70,496	70,496	71,176	70,757	.....	.....(260)	.....	.....(260)	.....	.....70,496	.....	.....	.....0	3,268	05/15/2022.	2.....
07331Q	AA	5	Bayview Opport Mast Fund Trust RMBS Ser	..	09/28/2017.	Paydown.....			775,269	775,269	797,830	797,828	.....	.....(22,558)	.....	.....(22,558)	.....	.....775,269	.....	.....	.....0	20,638	06/28/2053.	1FM.....
07331Y	AA	8	Bayview Opport Mast Fund Trust RMBS Ser	..	09/28/2017.	Paydown.....			212,493	212,493	217,925	.....	.....	.....(5,432)	.....	.....(5,432)	.....	.....212,493	.....	.....	.....0	1,867	01/25/2055.	1FE.....
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser	..	09/28/2017.	Paydown.....			245,790	245,790	247,456	.....	.....	.....(2,395)	.....	.....(2,395)	.....	.....245,790	.....	.....	.....0	2,868	03/28/2057.	1FE.....
07384M	7C	0	2005-	..	09/01/2017.	Paydown.....			118,385	118,385	119,495	119,428	.....	.....(1,042)	.....	.....(1,042)	.....	.....118,385	.....	.....	.....0	2,556	03/25/2035.	1FM.....
07386H	MD	0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.	..	09/25/2017.	Paydown.....			324,112	324,112	305,680	305,680	.....	.....18,432	.....	.....18,432	.....	.....324,112	.....	.....	.....0	3,982	09/25/2034.	1FM.....
07388Q	AG	4	Bear Stearns Comm1 Mtg Sec Inc CMBS Ser	..	09/01/2017.	Paydown.....			25,300,000	25,300,000	25,437,604	25,273,760	.....	.....26,240	.....	.....26,240	.....	.....25,300,000	.....	.....	.....0	946,947	06/11/2050.	1FM.....
07388Q	AH	2	Bear Stearns Comm1 Mtg Sec Inc CMBS Ser	..	09/01/2017.	Paydown.....			12,453,075	12,453,075	11,116,431	11,116,431	.....	.....1,336,643	.....	.....1,336,643	.....	.....12,453,075	.....	.....	.....0	561,024	06/11/2050.	1FM.....
07401P	AA	2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI	..	09/25/2017.	Paydown.....			434,055	14,742	6,405	6,405	.....	.....	.....	.....0	6,405	.....	.....427,651	427,651	2,959	03/25/2037.	1FM.....	
08579J	AP	7	Berry Plastics Corp Term Ln I Nt 1 3.8.....	..	07/10/2017.	Redemption	100.0000.....		41,789	41,789	42,154	.....	.....	.....(366)	.....	.....(366)	.....	.....41,789	.....	.....	.....0	162	10/01/2022.	3FE.....
08579J	AP	7	Berry Plastics Corp Term Ln I Nt 2 3.8.....	..	08/10/2017.	Tax Free Exchange.....			1,386,269	1,374,634	1,386,662	.....	.....	.....(393)	.....	.....(393)	.....	.....1,386,269	.....	.....	.....0	9,755	10/01/2022.	4FE.....
08579J	AQ	5	Berry Plastics Corp Term Ln J Nt 1 3.7.....	..	08/10/2017.	Tax Free Exchange.....			7,695,790	7,697,500	7,697,500	.....	.....	.....(1,710)	.....	.....(1,710)	.....	.....7,695,790	.....	.....	.....0	79,099	01/13/2024.	3FE.....
08579J	AU	6	Berry Plastics Corp Term Ln N Nt 2 3.4.....	..	09/29/2017.	Redemption	100.0000.....		20,510	20,510	20,520	.....	.....	.....(10)	.....	.....(10)	.....	.....20,510	.....	.....	.....0	36	01/19/2024.	3FE.....

SCHEDULE D - PART 4

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			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)
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1 3.4			..	09/11/2017.	Tax Free Exchange.....		19,167	19,167	19,167					0		19,167			0	119	01/19/2024.	3FE.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	08/15/2017.	Redemption 100.0000.....		311,612	311,612	311,612	311,612				0		311,612			0	19,507	02/15/2023.	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	07/15/2017.	Redemption 100.0000.....		231,632	231,632	231,632	231,632				0		231,632			0	13,852	01/15/2024.	1.....
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S			..	07/15/2017.	Paydown.....		13,100	13,100	14,977	13,321		(222)		(222)		13,100			0	1,036	01/15/2020.	1FE.....
12508F AC 2	CDGJ Commercial Mortgage Trust CMBS Ser			..	07/15/2017.	Paydown.....		3,000,000	3,000,000	2,972,184	2,982,159		17,841		17,841		3,000,000			0	48,581	12/15/2027.	1FM.....
12543K AM 6	Community Health Systems Inc Term Ln G N			..	07/07/2017.	Redemption 100.0000.....		137,894	137,894	137,812	7,072	245	82		327		137,894			0	921	12/31/2019.	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N			..	08/31/2017.	Tax Free Exchange.....		1,464,442	1,465,532	1,464,355	66,231	2,291	87		2,378		1,464,442			0	19,248	12/31/2019.	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N			..	09/29/2017.	Redemption 100.0000.....		568,802	568,802	567,066	362,865	11,486	1,211		12,697		568,802			0	10,216	12/31/2019.	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N			..	07/31/2017.	Tax Free Exchange.....		173,784	174,193	173,455	168,369	5,329	86		5,415		173,784			0	3,429	12/31/2019.	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N			..	07/07/2017.	Redemption 100.0000.....		241,060	241,060	240,362	2,600	87	698		785		241,060			0	1,646	01/27/2021.	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N			..	08/31/2017.	Tax Free Exchange.....		2,698,032	2,705,219	2,697,430	25,900	870	601		1,471		2,698,032			0	37,239	01/27/2021.	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N			..	09/29/2017.	Redemption 100.0000.....		1,028,198	1,028,198	1,025,945	654,512	23,138	1,906		25,044		1,028,198			0	19,721	01/27/2021.	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N			..	07/31/2017.	Tax Free Exchange.....		302,871	303,703	302,416	292,911	9,842	118		9,960		302,871			0	6,121	01/27/2021.	3FE.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..			..	09/01/2017.	Paydown.....		72,994	85,032	68,891	68,891				0		68,891		4,104	4,104	4,562	02/25/2037.	1FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser..			..	09/01/2017.	Paydown.....		75,376	75,376	73,280	74,326		74		74		74,399		977	977	2,660	02/25/2022.	1FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			..	09/01/2017.	Paydown.....				22,979	15,803		(15,803)		(15,803)					0	2,381	03/10/2047.	1FE.....
12594E AD 8	CNT Holdings III Corp New 1st Lien Term..			..	09/29/2017.	Redemption 100.0000.....		67,867	67,867	67,320			547		547		67,867			0		01/22/2023.	4FE.....
12594E AD 8	CNT Holdings III Corp New 1st Lien Term..			..	08/31/2017.	Tax Free Exchange.....		67,320	67,867	67,268			52		52		67,320			0	1,799	01/22/2023.	4FE.....
126410 LM 9	CSX Transportation Inc Co Gtd Nt 6.251..			..	07/15/2017.	Redemption 100.0000.....		150,395	150,395	150,395	150,395				0		150,395			0	9,401	01/15/2023.	1FE.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			..	09/15/2017.	Redemption 100.0000.....		30,401	30,401	30,401	30,401				0		30,401			0	1,367	07/15/2022.	2.....
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			..	09/15/2017.	Redemption 100.0000.....		64,420	64,420	64,420	64,420				0		64,420			0	2,857	10/15/2022.	1.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/			..	09/15/2017.	Redemption 100.0000.....		27,040	27,040	27,310	27,150		(110)		(110)		27,040			0	1,194	01/15/2023.	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-			..	09/01/2017.	Paydown.....		599,927	599,927	616,800	613,373		(13,445)		(13,445)		599,927			0	11,907	03/25/2043.	1FM.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12			..	09/10/2017.	Redemption 100.0000.....		49,632	49,632	57,779	55,886		(6,253)		(6,253)		49,632			0	1,998	12/10/2028.	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01			..	09/10/2017.	Redemption 100.0000.....		140,335	140,335	141,590	141,881		(1,546)		(1,546)		140,335			0	6,499	01/10/2030.	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)
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	8	..	09/10/2017.	Redemption 100.0000.....		30,529	30,529	39,713	37,949	.....	.....(7,419)	.....	.....(7,419)	.....	.....30,529	.....	.....	.....0	1,529	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	2	..	09/10/2017.	Redemption 100.0000.....		76,615	76,615	76,615	76,615	.....	.....	.....	.....0	.....	.....76,615	.....	.....	.....0	2,403	01/10/2036.	2FE.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 1.504%	9	..	09/15/2017.	Paydown.....		204,682	204,682	85,355	85,355	.....	.....119,327	.....	.....119,327	.....	.....204,682	.....	.....	.....0	1,607	03/15/2034.	1FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	4	..	09/01/2017.	Paydown.....		366,634	366,634	363,369	363,527	.....	.....3,107	.....	.....3,107	.....	.....366,634	.....	.....	.....0	14,027	09/25/2035.	3FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 1.38	8	..	09/15/2017.	Paydown.....		101,425	101,425	35,113	35,113	.....	.....66,312	.....	.....66,312	.....	.....101,425	.....	.....	.....0	752	11/15/2036.	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	8	..	09/01/2017.	Paydown.....		29,535	31,440	26,303	26,303	.....	.....	.....	.....0	.....	.....26,303	.....	.....3,232	3,232	1,397	12/25/2035.	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500	3	..	09/01/2017.	Paydown.....		72,356	72,356	70,423	66,447	4,833	1,077	.....	.....5,910	.....	.....72,356	.....	.....	.....0	2,568	12/25/2035.	1FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 3.2	4	..	09/01/2017.	Paydown.....		289,286	314,991	236,795	236,795	.....	.....	.....	.....0	.....	.....236,795	.....	.....52,491	52,491	8,325	03/20/2036.	1FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 3.469	9	..	09/01/2017.	Paydown.....		139,672	139,672	137,064	137,864	.....	.....1,808	.....	.....1,808	.....	.....139,672	.....	.....	.....0	2,854	08/25/2034.	1FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	7	..	09/01/2017.	Paydown.....		50,174	49,437	48,657	45,218	3,770	2	.....	.....3,772	.....	.....48,990	.....	.....1,184	1,184	1,884	08/25/2035.	2FM.....
13134M BE 2	Calpine Corp Term Ln Nt 1 3.986% 05/27	2	..	09/29/2017.	Redemption 100.0000.....		25,000	25,000	24,850	24,879	.....	.....121	.....	.....121	.....	.....25,000	.....	.....	.....0	483	05/27/2022.	3Z.....
134429 AV 1	Campbell Soup Co Sr Nt 3.050% 07/15/17	1	..	07/15/2017.	Maturity.....		1,000,000	1,000,000	998,119	999,759	.....	.....241	.....	.....241	.....	.....1,000,000	.....	.....	.....0	30,500	07/15/2017.	1FE.....
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	4	..	09/25/2017.	Paydown.....		140,978	140,978	125,206	125,206	.....	.....15,772	.....	.....15,772	.....	.....140,978	.....	.....	.....0	1,063	02/25/2037.	1FM.....
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt.	1	..	09/29/2017.	Redemption 100.0000.....		87,623	87,623	88,230	42,467	22	(601)	.....	.....(579)	.....	.....87,623	.....	.....	.....0	1,401	05/20/2021.	3Z.....
14912L 3K 5	Caterpillar Finl Svcs Corp MT Nt Ser F.....	5	..	09/01/2017.	Maturity.....		7,003,000	7,003,000	7,286,972	7,031,054	.....	.....(28,054)	.....	.....(28,054)	.....	.....7,003,000	.....	.....	.....0	409,676	09/01/2017.	1FE.....
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B	7	..	09/15/2017.	Redemption 100.0000.....		99,490	99,490	111,465	103,568	.....	.....(4,078)	.....	.....(4,078)	.....	.....99,490	.....	.....	.....0	5,242	09/15/2022.	2.....
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005	2	..	09/25/2017.	Paydown.....		347,621	347,621	320,300	326,566	.....	.....21,054	.....	.....21,054	.....	.....347,621	.....	.....	.....0	3,828	03/25/2035.	1FM.....
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005	0	..	09/25/2017.	Paydown.....		701,219	701,219	658,488	668,474	.....	.....32,745	.....	.....32,745	.....	.....701,219	.....	.....	.....0	7,737	06/25/2035.	1FM.....
15361G AR 6	Central Hudson Gas & Elec Corp Sr MT Nt	6	..	09/01/2017.	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....0	150,700	09/01/2017.	1FE.....
161571 CC 6	Chase Issuance Tr LBASS Ser 2007-A12 CI	6	..	08/15/2017.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....	.....0	66,780	08/15/2019.	1FE.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 1.	0	..	09/25/2017.	Paydown.....		70,243	81,759	62,578	66,740	.....	.....355	.....	.....355	.....	.....67,095	.....	.....3,148	3,148	808	09/25/2036.	1FM.....
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3	0	..	09/25/2017.	Paydown.....		481,281	481,281	463,287	465,432	.....	.....15,849	.....	.....15,849	.....	.....481,281	.....	.....	.....0	5,924	07/25/2034.	1FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3	1	..	08/01/2017.	Paydown.....		19,807	22,901	19,459	18,391	1,525	13	.....	.....1,538	.....	.....19,928	.....	.....(121)	(121)	963	07/25/2037.	1FM.....
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI	3	..	09/01/2017.	Paydown.....		1,040,218	1,040,218	1,054,213	1,053,319	.....	.....(13,101)	.....	.....(13,101)	.....	.....1,040,218	.....	.....	.....0	24,804	06/25/2058.	1FM.....
17324V AH 7	P	7	..	09/01/2017.	Paydown.....		884,992	884,992	899,366	898,657	.....	.....(13,665)	.....	.....(13,665)	.....	.....884,992	.....	.....	.....0	22,168	09/25/2042.	1FM.....
184496 AJ 6	Clean Harbors Inc Sr Nt 5.250% 08/01/2...	6	..	08/01/2017.	Call 100.0000.....		910,000	910,000	935,025	925,387	.....	.....(2,333)	.....	.....(2,333)	.....	.....923,054	.....	.....(13,054)	(13,054)	59,723	08/01/2020.	3FE.....
18449E AE 0	Clean Harbors Inc Term Ln Nt 1 3.235%...	0	..	09/29/2017.	Redemption 100.0000.....		15,089	15,089	15,083	.....	.....	.....5	.....	.....5	.....	.....15,089	.....	.....	.....0	42	06/30/2024.	2FE.....
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser...	9	..	09/01/2017.	Paydown.....		113,920	113,920	107,093	110,427	.....	.....3,493	.....	.....3,493	.....	.....113,920	.....	.....	.....0	4,156	06/25/2022.	1FM.....

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)
20825C AR 5	Conocophillips Nt 5.750% 02/01/19.....			..	08/01/2017.	Call 100.0000.....		6,008,000	6,008,000	6,215,941	6,061,892		(14,504)		(14,504)		6,047,388		(39,388)	(39,388)	696,027	02/01/2019.	2FE.....
210805 BU 0	Continental Airlines Inc LBASS EETC Ser.....			..	07/02/2017.	Paydown.....									0					0		01/02/2018.	1FE.....
210805 CB 1	Continental Airlines Inc LBASS EETC Ser.....			..	09/15/2017.	Paydown.....		156,184	156,184	146,583	155,552		632		632		156,184			0	10,383	03/15/2019.	1FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.....			..	08/31/2017.	Redemption 100.0000.....		241,290	241,290	241,290	241,290				0		241,290			0	14,477	02/28/2033.	2FE.....
224044 BS 5	Cox Communications Inc Sr Nt 6.250% 06.....			..	08/08/2017.	Call 100.0000.....		22,500,000	22,500,000	24,383,050	22,875,734		(156,551)		(156,551)		22,719,183		(219,183)	(219,183)	1,133,369	06/01/2018.	2FE.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			..	09/01/2017.	Paydown.....		7,944	7,944	7,942	7,938		6		6		7,944			0	282	09/25/2033.	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			..	09/01/2017.	Paydown.....		54,681	54,681	54,666	55,183		(502)		(502)		54,681			0	1,935	12/25/2033.	1FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			..	09/01/2017.	Paydown.....		50,349	50,349	50,336	51,019		(670)		(670)		50,349			0	1,859	01/25/2034.	1FM.....
251591 AV 5	Developers Diversified Realty Sr Nt 7.....			..	09/09/2017.	Call 100.0000.....		2,644,000	2,644,000	3,343,994	3,008,978		(64,430)		(64,430)		2,944,548		(300,548)	(300,548)	663,935	09/01/2020.	2FE.....
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt.....			..	07/06/2017.	Call 100.0000.....		2,426,000	2,426,000	2,447,151	2,444,739		(7,020)		(7,020)		2,437,719		(11,719)	(11,719)	213,085	05/01/2018.	2FE.....
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL			..	08/22/2017.	Redemption 100.0000.....		123,750	123,750	112,730			11,020		11,020		123,750			0	3,854	02/15/2024.	4FE.....
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL			..	08/22/2017.	Tax Free Exchange.....		11,219,222	12,251,250	11,160,229			58,993		58,993		11,219,222			0	381,513	02/15/2024.	4FE.....
293337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N			..	09/15/2017.	Redemption 100.0000.....		84,272	84,272	84,272	84,272				0		84,272			0	4,620	12/15/2020.	1FE.....
29379V AA 1	Enterprise Products Operations Co Gtd Nt.			..	09/15/2017.	Maturity.....		2,000,000	2,000,000	1,948,660	1,994,526		5,474		5,474		2,000,000			0	126,000	09/15/2017.	2FE.....
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser			..	09/01/2017.	Paydown.....		445,916	445,916	440,861	429,594		16,322		16,322		445,916			0	29,891	05/18/2026.	3AM.....
30260@ AA 8	FMV Smithtown Assoc CTL 7.700% 10/04/1			..	09/01/2017.	Redemption 100.0000.....		204,460	204,460	212,638	205,948		(1,488)		(1,488)		204,460			0	10,501	10/04/2019.	2.....
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1.....			..	09/08/2017.	Redemption 100.0000.....		1,079,333	1,079,333	1,067,593			11,740		11,740		1,079,333			0	13,115	04/21/2024.	3FE.....
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			..	09/01/2017.	Paydown.....		65,380	66,064	59,387	59,387				0		59,387		5,993	5,993	973	11/25/2036.	1FM.....
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt 3			..	08/31/2017.	Barclays Capital Inc.....		1,355,625	1,400,000	1,268,750	1,271,931		10,418		10,418		1,282,349		73,276	73,276	48,351	03/15/2023.	3FE.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			..	09/25/2017.	Paydown.....		7,000	7,000	737	520				0		737		6,262	6,262		08/25/2036.	2FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			..	09/28/2017.	Redemption 44.5788.....		14,645	32,852	2,404	2,655		12,256	502	11,754		14,645			0		08/25/2036.	2FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			..	09/28/2017.	Capital Distribution.....		29,156		29,156	25,534				0		29,156			0		08/25/2036.	2FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			..	09/01/2017.	Paydown.....		37,843	37,843	35,963	36,905		938		938		37,843			0	1,387	06/25/2035.	1FM.....
38081E AA 9	3.75			..	09/20/2017.	Paydown.....		1,547,055	1,547,055	1,546,572	773,528		483		483		1,547,055			0	43,511	09/20/2047.	1FE.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A 3.1			..	09/20/2017.	Paydown.....		504,248	504,248	488,234			16,014		16,014		504,248			0	7,967	09/20/2047.	1FE.....
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A			..	09/15/2017.	Paydown.....		225,367	225,367	225,263			105		105		225,367			0		10/15/2052.	1FE.....
404122 AU 7	HCA Inc Term Ln B8 Nt 1 3.484% 02/15/2			..	09/29/2017.	Redemption 100.0000.....		4,054	4,054	4,073			(19)		(19)		4,054			0	69	02/15/2024.	3FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			..	09/19/2017.	Paydown.....		79,399	79,399	15,086	15,086				0		15,086		64,313	64,313	1,260	06/21/2037.	1FM.....
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl			..	09/20/2017.	Paydown.....		1,026,645	1,026,645	1,026,181	1,026,308		337		337		1,026,645			0	34,361	09/21/2040.	1FE.....
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl			..	09/20/2017.	Paydown.....		1,673,388	1,673,388	1,676,446	1,676,295		(2,907)		(2,907)		1,673,388			0	66,768	09/21/2040.	1FE.....
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl			..	09/20/2017.	Paydown.....		1,492,663	1,492,663	1,496,196	1,495,680		(3,016)		(3,016)		1,492,663			0	70,902	09/20/2038.	1FE.....
42770U AA 1	CL			..	09/20/2017.	Paydown.....		1,207,475	1,207,475	1,207,339	1,207,354		122		122		1,207,475			0	41,656	09/20/2040.	1FE.....

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)
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A CI		..	09/20/2017.	Paydown.....		..991,519	991,519	991,485	991,486		33		33		991,519			0	36,325	09/20/2041.	1FE.....
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-		..	09/01/2017.	Paydown.....		251,662	246,112	149,535	149,248		287		287		149,535		102,127	102,127	8,876	09/25/2037.	1FM.....
44701P AX 2	Huntsman International Inc 2015 Extended		..	08/08/2017.	Redemption 100.0000.....		..4,224,563	..4,224,563	..4,189,856	558,646		34,415		34,415		..4,224,563			0	88,700	04/19/2019.	3FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 2.		..	08/08/2017.	Redemption 100.0000.....		6,877,500	6,877,500	6,801,247	6,801,893		75,607		75,607		6,877,500			0	170,413	10/01/2021.	3FE.....
44701P BA 1	Huntsman International Inc New TL B Nt 3.		..	08/09/2017.	Redemption 100.0000.....		456,960	456,960	460,959			(3,998)		(3,998)		456,960			0	1,018	04/01/2023.	3FE.....
44701P BA 1	Huntsman International Inc New TL B Nt 2.		..	08/09/2017.	Redemption 100.0000.....		487,572	487,572	491,839			(4,266)		(4,266)		487,572			0	1,130	04/01/2023.	3FE.....
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual.		..	08/19/2017.	Direct.....									0					0	125,675	06/24/2034.	6*.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		..	09/28/2017.	Redemption 100.0000.....		105,934	105,934	105,934	80,241				0		105,934			0	4,535	10/25/2056.	2AM.....
45256H AC 2	Impact Funding LLC CMBS Ctf Tranche B.		..	09/01/2017.	Paydown.....		158,624	158,624	163,073	159,368		(744)		(744)		158,624			0	5,019	12/01/2022.	1FE.....
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200		..	07/17/2017.	Call 100.0000.....		417,880	417,880	417,880	380,367	37,512			37,512		417,880			0	3,285	11/28/2018.	6*.....
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200		..	07/19/2017.	Redemption 100.0000.....		46,960	46,960	46,960	42,744	4,216			4,216		46,960			0	198	11/28/2018.	6*.....
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 CI A1		..	09/01/2017.	Paydown.....		148,050	148,050	148,130	148,075		(26)		(26)		148,050			0	5,260	01/25/2051.	1FE.....
459200 GJ 4	International Bus Machs Corp Sr Nt 5.7...		..	09/14/2017.	Maturity.....		..4,000,000	..4,000,000	..3,986,160	3,998,761		1,239		1,239		..4,000,000			0	228,000	09/14/2017.	1FE.....
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1		..	09/01/2017.	Paydown.....		8,881	8,447	8,410	7,228	647	540		1,187		8,415		466	466	295	04/25/2036.	1FM.....
46628F AM 3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	09/01/2017.	Paydown.....		75,438	75,438	84,409	73,646		1,792		1,792		75,438			0	3,159	04/15/2045.	1FM.....
50540R AK 8	Laboratory Corp of America Sr Nt 2.200...		..	08/23/2017.	Maturity.....		..9,984,000	..9,984,000	10,142,857	10,006,320		(22,320)		(22,320)		..9,984,000			0	219,648	08/23/2017.	2FE.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750%		..	09/15/2017.	Redemption 100.0000.....		58,207	58,207	61,047	58,955		(748)		(748)		58,207			0	2,974	01/15/2021.	4.....
52467@ BC 8	CI		..	09/15/2017.	Redemption 100.0000.....		58,601	58,601	64,455	59,416		(815)		(815)		58,601			0	3,205	11/15/2018.	5*.....
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1 6		..	09/01/2017.	Paydown.....		86,109	86,109	86,163	86,011		98		98		86,109			0	3,403	04/25/2036.	1FM.....
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		..	09/25/2017.	Paydown.....		519,359	519,359	485,600	493,045		26,314		26,314		519,359			0	4,517	09/25/2034.	1FM.....
552759 AA 0	MFRA Tr LBASS 2017-RPL1 CI A1 2.588% 0		..	09/01/2017.	Paydown.....		376,248	376,248	376,245			4		4		376,248			0	1,574	02/25/2057.	1FE.....
565849 AL 0	Marathon Oil Corp Sr Nt 3.850% 06/01/2.		..	09/20/2017.	Goldman Sachs & Company.....		11,956,830	12,000,000	11,972,520	11,636,772	339,295	1,734		341,029		11,977,800		(20,970)	(20,970)	366,713	06/01/2025.	3FE.....
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200		..	09/25/2017.	Paydown.....		708,825	708,825	650,994	660,875		47,950		47,950		708,825			0	7,779	07/25/2034.	1FM.....
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		..	09/01/2017.	Paydown.....		6	6	5	6				0		6			0		08/25/2036.	1FM.....
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2		..	09/25/2017.	Paydown.....		..4,722,039	..4,722,039	..4,177,127	4,487,073		234,966		234,966		4,722,039			0	38,656	08/25/2036.	1FM.....
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28.		..	09/15/2017.	Paydown.....		114,199	114,199	96,028	96,028		18,171		18,171		114,199			0	4,770	02/15/2036.	1AM.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		..	09/15/2017.	Paydown.....		53,705	53,705	53,703	53,704				0		53,705			0	2,038	07/15/2038.	2AM.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		..	09/29/2017.	Redemption 100.0000.....		33,038	33,038	32,956			83		83		33,038			0	262	10/11/2020.	4FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		..	07/31/2017.	Tax Free Exchange.....		32,956	33,038	32,873	32,942		13		13		32,956			0	1,539	10/11/2020.	4FE.....
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		..	09/25/2017.	Paydown.....		202,342	202,342	186,155	188,587		13,756		13,756		202,342			0	2,513	08/25/2034.	1FM.....
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 CI		..	09/01/2017.	Paydown.....		5,552	5,552	5,552	5,552				0		5,552			0	184	11/25/2018.	1FM.....
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR		..	09/01/2017.	Paydown.....		221,662	222,083	197,224	197,224				0		197,224		24,438	24,438	4,355	09/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.11

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)
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1		..	09/25/2017.	Paydown.....		138,320	138,320	27,540	27,540	.....	.....110,781	.....	.....110,781	.....	.....138,320	.....	.....	.....0	717	08/25/2036.	1FM.....
61756U AE 1	Morgan Stanley Corp RMBS Ser 2006-1 Q16		..	08/01/2017.	Paydown.....		3,578,608	3,578,608	4,067,323	3,649,333	.....	.....(70,725)	.....	.....(70,725)	.....	.....3,578,608	.....	.....	.....0	125,546	12/12/2049.	1FM.....
626717 AE 2	Murphy Oil Corp Sr Nt 3.500% 12/01/17..		..	09/05/2017.	Call 100.0000.....		10,000,000	10,000,000	10,028,127	10,005,809	.....	.....(4,288)	.....	.....(4,288)	.....	.....10,001,521	.....	.....(1,521)	(1,521)	319,589	12/01/2017.	3FE.....
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....		..	07/15/2017.	Redemption 100.0000.....		137,512	137,512	137,512	137,512	.....	.....	.....	.....0	.....	.....137,512	.....	.....	.....0	9,626	01/15/2024.	1.....
636517 AA 2	National Inst of Hlth Fishers CTL PI II.....		..	07/15/2017.	Redemption 100.0000.....		86,218	86,218	86,218	86,218	.....	.....	.....	.....0	.....	.....86,218	.....	.....	.....0	6,096	07/15/2022.	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld..		..	09/15/2017.	Redemption 100.0000.....		91,933	91,933	91,933	91,933	.....	.....	.....	.....0	.....	.....91,933	.....	.....	.....0	3,575	01/15/2019.	1.....
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser ..		..	08/25/2017.	Paydown.....		1,061,666	1,061,666	972,837	1,037,961	.....	.....23,704	.....	.....23,704	.....	.....1,061,666	.....	.....	.....0	7,110	03/25/2037.	1FM.....
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser ..		..	09/25/2017.	Paydown.....		260,376	260,376	219,855	223,515	.....	.....36,861	.....	.....36,861	.....	.....260,376	.....	.....	.....0	2,368	03/25/2037.	1FM.....
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd		..	07/15/2017.	Redemption 100.0000.....		303,924	303,924	303,924	303,924	.....	.....	.....	.....0	.....	.....303,924	.....	.....	.....0	17,932	01/15/2020.	1.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	09/01/2017.	Paydown.....		13,961	13,961	13,961	13,922	.....	.....40	.....	.....40	.....	.....13,961	.....	.....	.....0	506	03/25/2034.	1FM.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		..	09/07/2017.	Redemption 100.0000.....		151,839	151,839	151,839	151,839	.....	.....	.....	.....0	.....	.....151,839	.....	.....	.....0	6,591	11/07/2023.	1.....
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A..		..	07/20/2017.	Paydown.....		1,044,368	1,044,368	1,044,368	1,044,368	.....	.....	.....	.....0	.....	.....1,044,368	.....	.....	.....0	16,964	04/20/2025.	1FE.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-Parmer 31 (Austin TX) CTL Pass CTL Ser A		..	09/25/2017.	Paydown.....		175,165	175,165	168,268	168,941	.....	.....6,223	.....	.....6,223	.....	.....175,165	.....	.....	.....0	2,319	10/25/2034.	1FM.....
70176@ AA 7			..	09/15/2017.	Redemption 100.0000.....		185,470	185,470	186,861	.....	.....	.....(1,391)	.....	.....(1,391)	.....	.....185,470	.....	.....	.....0	796	01/15/2032.	1Z.....
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt ..		..	07/31/2017.	Redemption 100.0000.....		35,271	35,271	35,503	.....	.....	.....(232)	.....	.....(232)	.....	.....35,271	.....	.....	.....0	753	01/26/2023.	4FE.....
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1 4.236% 03 ..		..	07/31/2017.	Redemption 100.0000.....		82,513	82,513	82,664	82,659	.....	.....(146)	.....	.....(146)	.....	.....82,513	.....	.....	.....0	2,682	03/10/2022.	4FE.....
72584D AD 6	Yum Brands New Term Ln B Nt 1 3.237% 0 ..		..	09/29/2017.	Redemption 100.0000.....		16,169	16,169	16,095	.....	.....	.....73	.....	.....73	.....	.....16,169	.....	.....	.....0	253	06/16/2023.	3FE.....
73019# AA 0	PNC Equip Finc LLC LBASS Priv PI Nt Ser ..		..	09/13/2017.	Redemption 100.0000.....		290,287	290,287	290,287	290,287	.....	.....	.....	.....0	.....	.....290,287	.....	.....	.....0	8,709	09/13/2027.	1.....
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser ..		..	09/13/2017.	Redemption 100.0000.....		209,713	209,713	209,713	209,713	.....	.....	.....	.....0	.....	.....209,713	.....	.....	.....0	6,291	09/13/2027.	1.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt. ..		..	09/30/2017.	Redemption 100.0000.....		126,000	126,000	126,000	126,000	.....	.....	.....	.....0	.....	.....126,000	.....	.....	.....0	5,576	12/31/2018.	1.....
73744G AJ 1	Post Holdings Inc Series A Incremental T... ..		..	09/29/2017.	Redemption 100.0000.....		45,904	45,904	46,013	.....	.....	.....(110)	.....	.....(110)	.....	.....45,904	.....	.....	.....0	110	05/24/2024.	3FE.....
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate. ..		..	07/03/2017.	Paydown.....		28,487	28,487	17,947	19,784	.....	.....8,704	.....	.....8,704	.....	.....28,487	.....	.....	.....0	375	07/03/2033.	1FE.....
74041A AA 1	Preferred Term Sec Ltd VI LBASS Flt Rt N ..		..	09/25/2017.	Paydown.....		952,334	952,334	677,122	710,585	.....	.....241,750	.....	.....241,750	.....	.....952,334	.....	.....	.....0	12,522	03/24/2034.	1FE.....
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N ..		..	09/26/2017.	Paydown.....		126,476	126,476	94,750	71,887	.....	.....54,589	.....	.....54,589	.....	.....126,476	.....	.....	.....0	2,529	09/26/2034.	1FE.....
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt... ..		..	09/25/2017.	Paydown.....		50,600	50,600	43,647	44,626	.....	.....5,974	.....	.....5,974	.....	.....50,600	.....	.....	.....0	703	12/24/2033.	1FE.....
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser. ..		..	09/25/2017.	Paydown.....		37,949	37,949	24,857	7,052	.....	.....30,897	.....	.....30,897	.....	.....37,949	.....	.....	.....0	1,081	12/24/2033.	1FE.....
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec ..		..	09/25/2017.	Paydown.....		681,703	681,703	536,841	552,007	.....	.....129,696	.....	.....129,696	.....	.....681,703	.....	.....	.....0	8,554	06/24/2034.	1FE.....
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt. ..		..	09/25/2017.	Redemption 100.0000.....		790,823	790,823	604,980	628,516	.....	.....162,307	.....	.....162,307	.....	.....790,823	.....	.....	.....0	9,307	06/23/2035.	1FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt... ..		..	09/22/2017.	Paydown.....		177,823	177,823	121,333	123,312	.....	.....54,511	.....	.....54,511	.....	.....177,823	.....	.....	.....0	2,125	12/22/2035.	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser ..		..	09/22/2017.	Redemption 100.0000.....		29,072	29,072	22,167	22,929	.....	.....6,143	.....	.....6,143	.....	.....29,072	.....	.....	.....0	324	03/22/2038.	1FE.....
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl ..		..	09/22/2017.	Paydown.....		19,891	19,891	14,093	14,519	.....	.....5,373	.....	.....5,373	.....	.....19,891	.....	.....	.....0	264	09/22/2036.	1AM.....
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C ..		..	09/25/2017.	Paydown.....		894,635	894,635	630,718	667,985	.....	.....226,650	.....	.....226,650	.....	.....894,635	.....	.....	.....0	10,257	09/23/2035.	1FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se ..		..	09/22/2017.	Paydown.....		3,608	3,608	2,374	2,759	.....	.....849	.....	.....849	.....	.....3,608	.....	.....	.....0	36	12/22/2036.	1AM.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		..	09/01/2017.	Paydown.....		130,068	138,233	112,585	132,148	1,963	2,223	.....	.....4,186	.....	.....136,335	.....	.....(6,267)	(6,267)	6,930	10/25/2035.	4FM.....

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)
74340X AV 3	Prologis LP Sr Nt 2.750% 02/15/19.....			..	07/12/2017.	Call 0.0000.....									0					0	(82,470)	02/15/2019.	1FE.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser.....			..	09/01/2017.	Paydown.....		119,915	143,474	103,929	103,929				0		103,929		15,986	15,986	6,202	09/25/2037.	1FM.....
74937T AA 7	RCO Mtg LLC RMBS Ser 2016-SFR1 A 3.750.....			..	09/01/2017.	Paydown.....		391,847	391,847	391,231	391,230		618		618		391,847			0	11,260	11/25/2051.	1FE.....
74966F AJ 2	10.....			..	09/29/2017.	Redemption 100.0000.....		62,250	62,250	62,406	62,404		(154)		(154)		62,250			0	1,926	10/12/2023.	4FE.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 3.226..			..	09/29/2017.	Redemption 100.0000.....		103,343	103,343	102,746			596		596		103,343			0	1,531	03/27/2023.	2FE.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser..			..	08/01/2017.	Redemption 100.0000.....		132,492	132,492	144,621	133,103		(612)		(612)		132,492			0	8,612	08/01/2017.	1FE.....
75973L AA 6	Renew LBASS Ser 2017-1A Cl A 3.670% 09			..	09/20/2017.	Paydown.....		159,783	159,783	159,741			42		42		159,783			0	819	09/20/2052.	1FE.....
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser..			..	09/01/2017.	Paydown.....		7,250	7,250	7,249	7,239				0		7,239		12	12	285	01/25/2032.	1FM.....
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser..			..	09/01/2017.	Paydown.....		41,168	41,168	38,697	39,482		1,686		1,686		41,168			0	1,259	11/25/2032.	1FM.....
761713 BR 6	Reynolds American Inc Sr Nt 2.300% 08/..			..	08/21/2017.	Maturity.....		5,000,000	5,000,000	4,997,450	4,999,037		963		963		5,000,000			0	115,000	08/21/2017.	2FE.....
78412F AL 8	SESI LLC Sr Nt 6.375% 05/01/19.....			..	09/18/2017.	Call 100.0000.....		2,800,000	2,800,000	2,975,000	2,800,000	77,126	(22,602)		54,524		2,854,523		(54,523)	(54,523)	157,179	05/01/2019.	3FE.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A 1.537%			..	09/25/2017.	Paydown.....		42,401	40,286	13,899	13,905				0		13,905		28,497	28,497	373	04/25/2036.	1FM.....
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 3.732% ..			..	09/29/2017.	Redemption 100.0000.....		24,023	24,023	24,092	15,000		(70)		(70)		24,023			0	406	11/07/2023.	3FE.....
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....			..	09/29/2017.	Redemption 100.0000.....		67,971	67,971	67,534	67,725		247		247		67,971			0	3,040	11/23/2019.	4FE.....
82967N AJ 7	Sirius XM Radio Inc Nt 4.250% 05/15/20.....			..	07/27/2017.	Call 100.0000.....		5,625,000	5,625,000	5,426,563	5,515,018		17,314		17,314		5,532,331		92,669	92,669	227,138	05/15/2020.	3FE.....
83578B AJ 2	Sophia LP New Term Ln Nt 1 5.046% 09/3			..	09/29/2017.	Redemption 100.0000.....		289	289	288			1		1		289			0	3	09/30/2022.	4FE.....
84611@ AB 9	Sovos Compliance LLC Additional Term Ln ..			..	08/04/2017.	Tax Free Exchange.....		4,131,102	4,218,070	4,116,133	4,122,224		8,878		8,878		4,131,102			0	217,530	03/01/2022.	4.....
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd..			..	07/15/2017.	Redemption 100.0000.....		216,463	216,463	216,463	216,463				0		216,463			0	14,958	01/15/2019.	1.....
863576 DG 6	2005-.....			..	09/25/2017.	Paydown.....		1,698,558	1,698,558	1,529,764	1,617,193		81,366		81,366		1,698,558			0	16,649	11/25/2035.	1FM.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003 ..			..	09/25/2017.	Paydown.....		201,181	201,181	184,884	187,859		13,322		13,322		201,181			0	2,689	07/25/2033.	1FM.....
86359B JU 6	2004-.....			..	09/01/2017.	Paydown.....		8,833	8,833	8,832	8,823		10		10		8,833			0	316	03/25/2034.	1FM.....
86363G AJ 3	2007-.....			..	09/01/2017.	Paydown.....		421,931	413,645	373,294	373,294				0		373,294		48,637	48,637	10,806	04/25/2047.	1FM.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			..	09/10/2017.	Paydown.....		52,407	52,407	52,076	52,365		42		42		52,407			0	1,913	08/15/2039.	1FM.....
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C			..	09/25/2017.	Paydown.....		208,937	208,937	198,556	202,095		6,843		6,843		208,937			0	2,478	06/25/2036.	1FM.....
88632N AH 3	Tibco Software Inc Term Ln B Nt 1 6.73... ..			..	07/28/2017.	Tax Free Exchange.....		14,447,395	14,663,156	14,418,327			29,068		29,068		14,447,395			0	431,113	12/04/2020.	4FE.....
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1.....			..	08/31/2017.	Redemption 100.0000.....		36,844	36,844	36,302			542		542		36,844			0	165	12/04/2020.	4FE.....
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B 5.010%....			..	07/31/2017.	Taxable Exchange.....		7,561,189	10,000,000	5,300,000	5,300,000				0		5,300,000		2,261,189	2,261,189		11/15/2023.	6.....
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....			..	09/01/2017.	Paydown.....				280,672	178,830		(178,830)		(178,830)					0	30,922	12/10/2045.	1FE.....
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			..	09/01/2017.	Redemption 100.0000.....		196,330	196,330	196,330	196,330				0		196,330			0	16,472	03/01/2022.	3FE.....
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1... ..			..	09/29/2017.	Redemption 100.0000.....		7,500	7,500	7,547			(47)		(47)		7,500			0	29	06/01/2024.	3FE.....
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A..			..	07/08/2017.	Redemption 100.0000.....		457,504	457,504	457,504	457,504				0		457,504			0	14,228	09/08/2024.	1.....
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl ..			..	08/15/2017.	Paydown.....		2,028,190	2,028,190	2,036,488	2,034,005		(5,814)		(5,814)		2,028,190			0	109,015	02/15/2023.	2FE.....
91736# AA 4	United States of America BIA CTL GSA Gtd ..			..	09/15/2017.	Redemption 100.0000.....		114,110	114,110	114,110	114,110				0		114,110			0	6,539	03/15/2024.	1.....

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
											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)
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		..	09/15/2017.	Redemption 100.0000.....		269,383	269,383	268,497	269,223	.....	.....160	.....	.....160	.....	.....269,383	.....	.....	.....0	8,451	11/15/2018.	1.....
91830D AJ 5	Vericrest Opportunity Ln Trans RMBS Ser.		..	09/25/2017.	Paydown.....		240,157	240,157	239,908	239,988	.....	.....170	.....	.....170	.....	.....240,157	.....	.....	.....0	5,989	04/25/2055.	5*.....
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser.		..	09/25/2017.	Paydown.....		210,374	210,374	210,152	210,196	.....	.....177	.....	.....177	.....	.....210,374	.....	.....	.....0	4,636	02/25/2055.	5*.....
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser.		..	09/25/2017.	Paydown.....		134,887	134,887	134,738	134,753	.....	.....134	.....	.....134	.....	.....134,887	.....	.....	.....0	3,080	06/26/2045.	5*.....
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser.		..	09/19/2017.	Paydown.....		6,467,137	6,467,137	6,460,617	6,461,103	.....	.....6,033	.....	.....6,033	.....	.....6,467,137	.....	.....	.....0	163,606	03/25/2055.	5*.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		..	09/15/2017.	Redemption 100.0000.....		67,127	67,127	67,127	67,127	.....	.....	.....	.....0	.....	.....67,127	.....	.....	.....0	2,968	04/15/2022.	2.....
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser.		..	09/25/2017.	Paydown.....		2,008,225	2,008,225	2,006,698	2,007,383	.....	.....841	.....	.....841	.....	.....2,008,225	.....	.....	.....0	56,807	11/27/2045.	5*.....
931899 9A 8	Walkers SPV Priv PI Nt 1.227% 12/31/19.		..	08/25/2017.	Redemption 24.7717.....		115,316	465,516	(28,187)	(28,187)	.....	.....143,504	.....	.....143,504	.....	.....115,316	.....	.....	.....0	3,086	12/31/2019.	6*.....
931899 9A 8	Walkers SPV Priv PI Nt 1.227% 12/31/19.		..	08/25/2017.	Capital Distribution.....		350,200	.....	.....350,200	350,200	.....	.....	.....	.....0	.....	.....350,200	.....	.....	.....0	.....	12/31/2019.	6*.....
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8		..	09/01/2017.	Paydown.....		286,386	292,655	261,072	261,072	.....	.....	.....	.....0	.....	.....261,072	.....	.....25,315	25,315	5,715	08/25/2046.	1FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10		..	09/01/2017.	Paydown.....		20,182	20,100	20,129	18,493	1,603	(4)	.....	.....1,599	.....	.....20,092	.....	.....90	90	410	09/25/2036.	1FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12		..	09/01/2017.	Paydown.....		31,623	30,858	30,951	26,900	4,017	(2)	.....	.....4,015	.....	.....30,914	.....	.....709	709	635	10/25/2036.	2FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		..	09/01/2017.	Paydown.....		65,429	68,940	63,259	63,259	.....	.....	.....	.....0	.....	.....63,259	.....	.....2,170	2,170	1,230	11/25/2036.	1FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2017.	Paydown.....		198,477	198,536	152,614	152,614	.....	.....	.....	.....0	.....	.....152,614	.....	.....45,862	45,862	2,819	04/25/2037.	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		..	09/01/2017.	Redemption 100.0000.....		31,571	31,571	31,571	31,571	.....	.....	.....	.....0	.....	.....31,571	.....	.....	.....0	1,400	08/01/2027.	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	09/15/2017.	Redemption 100.0000.....		34,856	34,856	36,494	35,884	.....	.....(1,028)	.....	.....(1,028)	.....	.....34,856	.....	.....	.....0	1,716	05/15/2032.	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		..	09/10/2017.	Redemption 100.0000.....		93,738	93,738	93,738	93,738	.....	.....	.....	.....0	.....	.....93,738	.....	.....	.....0	4,151	10/10/2024.	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		..	09/01/2017.	Redemption 100.0000.....		136,522	136,522	136,522	136,522	.....	.....	.....	.....0	.....	.....136,522	.....	.....	.....0	6,009	11/01/2022.	2.....
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	09/01/2017.	Paydown.....		277,590	277,590	281,754	279,358	.....	.....(1,768)	.....	.....(1,768)	.....	.....277,590	.....	.....	.....0	5,871	06/25/2035.	1FM.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7.....		..	07/15/2017.	Redemption 100.0000.....		348,258	348,258	349,372	348,817	.....	.....(559)	.....	.....(559)	.....	.....348,258	.....	.....	.....0	12,778	12/23/2022.	3.....
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 1		..	09/22/2017.	Paydown.....		321,042	321,042	217,614	220,815	.....	.....100,227	.....	.....100,227	.....	.....321,042	.....	.....	.....0	3,836	12/22/2035.	1FE.....
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt.....		..	09/25/2017.	Paydown.....		138,491	138,491	105,253	109,563	.....	.....28,928	.....	.....28,928	.....	.....138,491	.....	.....	.....0	1,633	06/23/2035.	1FE.....
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt.....		..	09/22/2017.	Paydown.....		22,889	22,889	15,669	16,483	.....	.....6,405	.....	.....6,405	.....	.....22,889	.....	.....	.....0	255	03/22/2038.	1FE.....
000000 00 0	Array Canada Inc Term Ln Nt 1 6.309% 0		A	09/29/2017.	Redemption 100.0000.....		10,714	10,714	10,607	10,607	.....	.....107	.....	.....107	.....	.....10,714	.....	.....	.....0	.....	02/09/2023.	4FE.....
000000 00 0	Burger King Term Ln B3 Nt 2 3.982% 02/..		A	09/29/2017.	Redemption 100.0000.....		90,436	90,436	90,368	.....	.....	.....68	.....	.....68	.....	.....90,436	.....	.....	.....0	1,248	02/16/2024.	4FE.....
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B 3.87		A	09/15/2017.	Redemption 100.0000.....		153,736	153,736	151,814	.....	.....	.....1,922	.....	.....1,922	.....	.....153,736	.....	.....	.....0	2,979	03/15/2023.	2FE.....
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1.		A	09/29/2017.	Redemption 100.0000.....		62,500	62,500	10,318	12,500	.....	.....52,182	2,182	50,000	.....	.....62,500	.....	.....	.....0	3,350	08/13/2021.	6FE.....
000000 00 0	Turkiye IS Bankasi AS Sub Nt 5.375% 10		D	07/25/2017.	Direct.....		202,250	200,000	199,080	190,758	8,431	86	.....	.....8,517	.....	.....199,275	.....	.....2,975	2,975	8,719	10/06/2021.	3FE.....
000000 00 0	Turkiye IS Bankasi AS Sr Nt 6.125% 04/..		D	08/01/2017.	Direct.....		2,216,970	2,175,000	2,218,500	.....	.....	.....(1,054)	.....	.....(1,054)	.....	.....2,217,446	.....	.....(476)	(476)	35,346	04/25/2024.	3FE.....
001749 AL 4	American Money Mgmt Corp CLO Ser 2011-9A		C	07/17/2017.	Paydown.....		11,175,000	11,175,000	11,175,000	11,175,000	.....	.....	.....	.....0	.....	.....11,175,000	.....	.....	.....0	220,335	01/15/2022.	1FE.....

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)
00176D AB 5	American Money Mgmt Corp CLO Ser 2013-13			C	07/24/2017.	Paydown.....		5,000,000	5,000,000	4,842,969	4,885,355	.....	.....114,645	.....	.....114,645	.....	.....5,000,000	.....	.....	.....0	109,031	01/26/2026.	1FE.....
03764H AA 0	Apidos CLO CLO Ser 2013-14A CI A 2.454			C	09/11/2017.	Paydown.....		25,000,000	25,000,000	25,000,000	25,000,000	.....	.....	.....	.....0	.....	.....25,000,000	.....	.....	.....0	506,816	04/15/2025.	1FE.....
03764H AC 6	Apidos CLO CLO Ser 2013-14A CI B1 3.00			C	09/11/2017.	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	126,495	04/15/2025.	1FE.....
11042A AA 2	British Airways Plc PTC 4.625% 06/20/2...			D	09/20/2017.	Redemption 100.0000.....		209,168	209,168	211,481	210,766	.....	.....(1,598)	.....	.....(1,598)	.....	.....209,168	.....	.....	.....0	7,256	06/20/2024.	1FE.....
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2...			D	09/20/2017.	Redemption 100.0000.....		594,201	594,201	601,949	598,045	.....	.....(3,844)	.....	.....(3,844)	.....	.....594,201	.....	.....	.....0	25,068	06/20/2020.	2FE.....
400489 AH 3	Grupo Posadas SAB CV Sr Nt 7.875% 06/3			D	07/26/2017.	Direct.....		520,313	500,000	521,875	495,000	26,205	(1,817)	.....	.....24,388	.....	.....519,388	.....	.....925	925	22,241	06/30/2022.	4FE.....
44920U AD 0	Hyundai Capital Services Sr Nt 3.500%...			C	09/13/2017.	Maturity.....		30,493,000	30,493,000	32,162,471	30,757,837	.....	.....(264,837)	.....	.....(264,837)	.....	.....30,493,000	.....	.....	.....0	1,067,255	09/13/2017.	2FE.....
55818K AG 6	Madison Park Funding Ltd CLO Ser 2013-11			C	09/07/2017.	Paydown.....		16,000,000	16,000,000	16,000,000	16,000,000	.....	.....	.....	.....0	.....	.....16,000,000	.....	.....	.....0	397,997	10/23/2025.	1FE.....
71642Q AB 3	Petra Diamonds LLC 2nd Lien Nt 7.250%			D	09/22/2017.	Direct.....		519,405	525,000	524,963	.....	.....	.....31	.....	.....31	.....	.....524,994	.....	.....(5,589)	(5,589)	17,340	05/01/2022.	4FE.....
853250 AB 4	Standard Chartered Bank Sub Bk Nt 6.40			C	09/26/2017.	Maturity.....		10,000,000	10,000,000	10,992,500	10,116,974	.....	.....(116,974)	.....	.....(116,974)	.....	.....10,000,000	.....	.....	.....0	640,000	09/26/2017.	2FE.....
85771P AB 8	Statoil ASA Co Gtd Nt 3.125% 08/17/17...			C	08/17/2017.	Maturity.....		2,000,000	2,000,000	1,997,090	1,999,570	.....	.....430	.....	.....430	.....	.....2,000,000	.....	.....	.....0	62,500	08/17/2017.	1FE.....
87875Y AA 2	Technoglass Inc Sr Nt 8.200% 01/31/22...			D	08/24/2017.	Direct.....		727,150	700,000	691,586	.....	.....	.....781	.....	.....781	.....	.....692,367	.....	.....34,783	34,783	32,290	01/31/2022.	3FE.....
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 1			D	07/12/2017.	Redemption 100.0000.....		526,316	526,316	526,316	.....	.....	.....	.....	.....0	.....	.....526,316	.....	.....	.....0	3,158	10/12/2026.	2Z.....
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt 10.500%			D	09/14/2017.	Redemption 58.5800.....		450,725	769,417	400,964	324,214	108,508	18,003	.....	.....126,511	.....	.....450,725	.....	.....	.....0	.....	05/14/2024.	6*.....
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt 10.500%			D	09/14/2017.	Capital Distribution.....		318,693	.....	.....318,693	318,693	.....	.....	.....	.....0	.....	.....318,693	.....	.....	.....0	.....	05/14/2024.	6*.....
L9183M AD 0	TMK OAO Sr Nt 6.750% 04/03/20.....			D	07/18/2017.	Direct.....		208,700	200,000	169,500	178,237	.....	.....3,151	.....	.....3,151	.....	.....181,388	.....	.....27,312	27,312	10,725	04/03/2020.	4FE.....
M8933F AF 4	Turkiye IS Bankasi AS Sub Nt 6.000% 10			D	07/25/2017.	Direct.....		505,625	500,000	503,750	476,875	26,166	(254)	.....	.....25,912	.....	.....502,787	.....	.....2,838	2,838	22,750	10/24/2022.	3FE.....
P19189 AC 6	Camposol SA 1st Lien 10.500% 07/15/21.			D	09/06/2017.	Direct.....		10,950	10,000	10,450	.....	.....	.....(62)	.....	.....(62)	.....	.....10,388	.....	.....562	562	680	07/15/2021.	4FE.....
P2894N AC 1	Columbus Intl Inc Sr Nt 7.375% 03/30/2...			D	09/18/2017.	Call 100.0000.....		1,050,000	1,050,000	1,121,063	1,089,900	17,401	(8,270)	.....	.....9,131	.....	.....1,099,031	.....	.....(49,031)	(49,031)	143,836	03/30/2021.	3FE.....
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt 7...			D	09/21/2017.	Call 100.0000.....		1,355,000	1,355,000	1,281,092	749,696	7,860	13,258	.....	.....21,118	.....	.....1,303,689	.....	.....51,311	51,311	108,473	02/11/2020.	4FE.....
P7700W CG 3	Grupo Famsa SA de CV Sr Nt 7.250% 06/0			D	08/31/2017.	Direct.....		473,870	501,000	424,699	344,438	84,702	10,651	.....	.....95,353	.....	.....439,790	.....	.....34,080	34,080	25,150	06/01/2020.	4FE.....
P7700W CG 3	Grupo Famsa SA de CV Sr Nt 7.250% 06/0			D	09/08/2017.	Call 100.0000.....		510,000	510,000	435,218	350,625	88,420	12,045	.....	.....100,465	.....	.....451,090	.....	.....58,910	58,910	46,938	06/01/2020.	4FE.....
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0			D	07/17/2017.	Direct.....		2,256,225	2,010,000	2,138,895	2,062,603	69,543	(8,691)	.....	.....60,852	.....	.....2,123,456	.....	.....132,769	132,769	139,234	04/04/2024.	4FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							434,175,248	437,498,170	432,323,962	338,803,451	967,618	3,536,886	2,684	4,501,820	0	431,269,735	0	2,905,516	2,905,516	14,221,247	XXX	XXX
8399997.	Total - Bonds - Part 4.....							573,356,715	576,581,199	577,629,277	475,977,016	967,618	2,634,991	2,684	3,599,925	0	570,479,337	0	2,877,381	2,877,381	20,279,227	XXX	XXX
8399999.	Total - Bonds.....							573,356,715	576,581,199	577,629,277	475,977,016	967,618	2,634,991	2,684	3,599,925	0	570,479,337	0	2,877,381	2,877,381	20,279,227	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
31340# 00 1	Federal Home Loan Bank Com CI B.....			..	09/25/2017.	Direct.....		200.000	20,000	XXX	20,000	20,000	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	722	XXX	U.....
51509F 10 5	Lands' End Inc Com.....			..	09/29/2017.	TJM Capital.....		6,358.000	84,678	XXX	83,608	.....	.....	.....	.....0	.....	.....83,608	.....	.....1,070	1,070	.....	XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							104,678	XXX	103,608	20,000	0	0	0	0	0	103,608	0	1,070	1,070	722	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																							
87267* 10 5	THI Holdings Inc Com.....			..	09/28/2017.	Capital Distribution.....		3,581,005	XXX	3,581,005	3,581,005	.....	.....	.....	.....0	.....	.....3,581,005	.....	.....	.....0	.....	XXX	K.....
92624# 10 9	Victoria National Ins Co.....			..	09/28/2017.	Adjustment.....		1,081,005	XXX	1,081,005	.....	.....	.....	.....	.....0	.....	.....1,081,005	.....	.....	.....0	.....	XXX	K.....

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	
			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	11	12	13	14	15	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										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.								
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						4,662,010	XXX	4,662,010	3,581,005	0	0	0	0	0	4,662,010	0	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																							
63867V	24	2		Nationwide Alt Alloc Fund Cl Ins Sv(Seed..	..	08/11/2017.	Direct.....		967.260	9,518	XXX	9,638	9,140	468		9,638		(120)	(120)	30	XXX	L.....	
9299999.	Total - Common Stocks - Mutual Funds.....						9,518	XXX	9,638	9,140	468	0	0	468	0	9,638	0	(120)	(120)	30	XXX	XXX	
9799997.	Total - Common Stocks - Part 4.....						4,776,206	XXX	4,775,256	3,610,145	468	0	0	468	0	4,775,256	0	950	950	752	XXX	XXX	
9799999.	Total - Common Stocks.....						4,776,206	XXX	4,775,256	3,610,145	468	0	0	468	0	4,775,256	0	950	950	752	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....						4,776,206	XXX	4,775,256	3,610,145	468	0	0	468	0	4,775,256	0	950	950	752	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....						578,132,921	XXX	582,404,533	479,587,161	968,086	2,634,991	2,684	3,600,393	0	575,254,593	0	2,878,331	2,878,331	20,279,979	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Interest Rate																						
Pay Fixed Receive Floating Interest Rate Swap.....	Surplus Note Liability -- Mutual Surplus Note.....	FN 13K.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86.....	07/18/2012	12/15/2024	.....	..400,000,000	USD LIBOR 3M (4.566)	.....	.....	.....(3,305,946)	.....	.....	.....(2,196,455)	.....	.....	.....	.....	.....5,371,666	.....	100 / 100.....
.....																						
.....																						
0859999. Total-Swaps-Hedging Effective-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(3,305,946)	0	XX	(2,196,455)	0	0	0	0	5,371,666	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AB0.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	06/29/2017	07/19/2024	.....	.....9,140,800	3.255 USD (1.17 EUR)	.....	.....	.....37,391	(310,400)	.....	.....(388,220)	.....	.....(310,400)	.....	.....	.....119,229	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AA2.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	06/29/2017	07/19/2023	.....	.....7,998,200	3.106 USD (0.98 EUR)	.....	.....	.....33,476	(271,600)	.....	.....(328,995)	.....	.....(271,600)	.....	.....	.....96,334	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	70,867	(582,000)	XX	(717,215)	0	(582,000)	0	0	215,563	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(3,235,079)	(582,000)	XX	(2,913,670)	0	(582,000)	0	0	5,587,229	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54.....	02/24/2010	02/26/2020	.....	..150,000,000	USD LIBOR 3M (3.7732)	.....	.....	.....	.....(2,980,288)	.....	.....(6,955,712)	2,536,097	.....	.....	.....	.....1,163,883	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86.....	07/29/2010	08/03/2020	.....	..200,000,000	USD LIBOR 3M (3.0042)	.....	.....	.....	.....(2,802,934)	.....	.....(6,396,100)	2,000,167	.....	.....	.....	.....1,686,368	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54.....	12/08/2009	12/10/2019	.....	..190,000,000	USD LIBOR 3M (3.516)	.....	.....	.....	.....(3,389,196)	.....	.....(7,127,166)	2,958,608	.....	.....	.....	.....1,407,322	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27..	12/08/2009	12/10/2019	.....	..270,000,000	USD LIBOR 3M (3.53)	.....	.....	.....	.....(4,844,576)	.....	.....(10,209,176)	4,231,673	.....	.....	.....	.....1,999,878	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/27/2010	01/29/2020	.....	..200,000,000	USD LIBOR 3M (3.7332)	.....	.....	.....	.....(3,885,352)	.....	.....(8,850,404)	3,362,053	.....	.....	.....	.....1,526,927	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(17,902,346)	(39,538,558)	XX	(39,538,558)	..15,088,598	0	0	0	7,784,378	XXX	XXX
0969999. Total-Swaps-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(17,902,346)	(39,538,558)	XX	(39,538,558)	..15,088,598	0	0	0	7,784,378	XXX	XXX
1159999. Total-Swaps-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(21,208,291)	(39,538,558)	XX	(41,735,013)	..15,088,598	0	0	0	13,156,044	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	70,867	(582,000)	XX	(717,215)	0	(582,000)	0	0	215,563	XXX	XXX
1209999. Total-Swaps.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(21,137,425)	(40,120,558)	XX	(42,452,227)	..15,088,598	(582,000)	0	0	13,371,607	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - Pay EUR Receive USD.....	Private Equity FX Exposure.....	BA 1.....	Currenc y	Goldman Sachs International Ltd W22LROWP2IHZNB6K528...	02/03/2016	02/05/2018	.....	...56,435,000	1.1287 USD/EUR	.....	.....	.....	.....(3,048,014)	.....	.....(3,048,014)	...(5,687,005)	.....	.....	.....	.....167,100	.....	008.....
12229999. Total-Forwards-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(3,048,014)	XX	(3,048,014)	...(5,687,005)	0	0	0	167,100	XXX	XXX
1269999. Total-Forwards.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	0	(3,048,014)	XX	(3,048,014)	...(5,687,005)	0	0	0	167,100	XXX	XXX
1399999. Total-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(3,235,079)	(582,000)	XX	(2,913,670)	0	(582,000)	0	0	5,587,229	XXX	XXX
1409999. Total-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(17,902,346)	(42,586,571)	XX	(42,586,571)	...9,401,593	0	0	0	7,951,478	XXX	XXX
1449999. TOTAL.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(21,137,425)	(43,168,571)	XX	(45,500,241)	...9,401,593	(582,000)	0	0	13,538,707	XXX	XXX

QE06

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	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	REPLICATION OF AN INDEX																				
	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																					
ESZ7.....	768	94,610,043	S&P 500 Mini Futures Contract Futures	Equity Exposure.....	N/A.....	Equity / Index	12/15/2017	CME.....SNZ2OJLFK8MNNCLQOF39	09/15/2017	..2,463.8032	..2,516.1000	364,195	.....	.....	.....	.....	.....2,008,197	2,008,197	6,548,968	5	50
MFZ7.....	974	94,956,340	MSCI EAFE Mini Index Futures	Equity Exposure.....	N/A.....	Equity / Index	12/15/2017	ICE.....5493004R83R1LVX2IL36....	09/15/2017	..1,949.8222	..1,978.4000	702,715	.....	.....	.....	.....	.....1,391,740	1,391,740	6,488,265	5	50
WNZ7.....	250	25,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	12/15/2017	CBT.....549300EX04Q2QBFQTQ27	09/15/2017	167.5810	165.1250	101,563	.....	.....	.....	.....	.....(613,996)	(613,996)	558,529	4	1,000
12829999. Total-Long Futures-Hedging Other.....												1,168,473	0	0	0	0	2,785,941	2,785,941	13,595,762	XXX	XXX
1329999. Total-Long Futures.....												1,168,473	0	0	0	0	2,785,941	2,785,941	13,595,762	XXX	XXX
Short Futures																					
Hedging Other																					
BPZ7.....	60	4,925,792	Futures - British Pounds Futures	Private Equity FX Exposure....	N/A.....	Currency	12/15/2017	CME.....SNZ2OJLFK8MNNCLQOF39	09/15/2017	131.3545	134.3900	14,625	.....	.....	.....	.....	.....(113,833)	(113,833)	168,102	3	625
ECZ7.....	550	82,821,763	Euro Currency Futures Futures	Private Equity FX Exposure....	N/A.....	Currency	12/15/2017	CME.....SNZ2OJLFK8MNNCLQOF39	09/15/2017	1.2047	1.1865	(161,563)	.....	.....	.....	.....	.....1,253,326	1,253,326	1,797,756	3	125,000
FVZ7.....	182	18,200,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	12/15/2017	CBT.....549300EX04Q2QBFQTQ27	09/15/2017	118.1571	117.5000	29,860	.....	.....	.....	.....	.....119,594	119,594	406,609	4	1,000
TYZ7.....	6,949	694,900,000	US CBT 10 YR TN FUTURE Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	12/15/2017	CBT.....549300EX04Q2QBFQTQ27	09/15/2017	126.4261	125.3125	1,628,672	.....	.....	.....	.....	.....7,738,142	7,738,142	15,524,884	4	1,000
USZ7.....	1,900	190,000,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	12/15/2017	CBT.....549300EX04Q2QBFQTQ27	09/15/2017	155.0909	152.8125	(59,375)	.....	.....	.....	.....	.....4,329,036	4,329,036	4,244,824	4	1,000
XYZ7.....	3,250	325,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	12/15/2017	CBT.....549300EX04Q2QBFQTQ27	09/15/2017	136.4123	134.3281	558,594	.....	.....	.....	.....	.....6,773,545	6,773,545	7,260,883	4	1,000
13429999. Total-Short Futures-Hedging Other.....												2,010,813	0	0	0	0	20,099,810	20,099,810	29,403,058	XXX	XXX
1389999. Total-Short Futures.....												2,010,813	0	0	0	0	20,099,810	20,099,810	29,403,058	XXX	XXX
1409999. Total-Hedging Other.....												3,179,285	0	0	0	0	22,885,751	22,885,751	42,998,820	XXX	XXX
1449999. TOTAL.....												3,179,285	0	0	0	0	22,885,751	22,885,751	42,998,820	XXX	XXX

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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	3,400,223	(220,938)	3,400,223	42,998,820	42,998,820
NAIC 1 Designation											
Bank of America Corp..... B4TYDEB6GKMZO031MB27	Y.....	Y.....	.....	.....	.....(10,209,176)	0	.....	.....(10,209,176)	0	1,999,878	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	.....	.....	.....(582,000)	0	.....	.....(717,215)	0	215,563	0
Goldman Sachs International Ltd..... W22LROWP2IHZNBB6K528	Y.....	Y.....	.....	.....	.....(3,048,014)	0	.....	.....(3,048,014)	0	167,100	0
Morgan Stanley Capital Services..... I7331LVCZKQKX5T7XV54...	Y.....	Y.....	.....	.....	.....(14,082,878)	0	.....	.....(14,082,878)	0	2,571,205	0
UBS AG..... BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	.....	.....	.....(8,850,404)	0	.....	.....(8,850,404)	0	1,526,927	0
0299999. Total NAIC 1 Designation.....	.....	.....	.....0	0	(36,772,471)	0	0	(36,907,686)	0	6,480,674	0
NAIC 2 Designation											
Deutsche Bank AG..... 7LTFWZYICNSX8D621K86..	Y.....	Y.....	.....	.....	.....(6,396,100)	0	.....	.....(8,592,555)	0	7,058,033	661,934
0399999. Total NAIC 2 Designation.....	.....	.....	.....0	0	(6,396,100)	0	0	(8,592,555)	0	7,058,033	661,934
0999999. Gross Totals.....	.....	.....	.....0	0	(43,168,571)	0	3,400,223	(45,721,179)	3,400,223	56,537,527	43,660,754
1. Offset per SSAP No. 64.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
2. Net after right of offset per SSAP No. 64.....	.....	.....	.....	.....0	(43,168,571)	.....	.....	.....	.....	.....	.....

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27....	Treasury.....	U S Treasury 01/15/2026 TIPS.....	27,995,730	20,183,522	24,893,346	01/15/2026.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Treasury.....	U S Treasury 01/15/2026 TIPS.....	8,514,826	6,138,764	7,571,244	01/15/2026.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Treasury.....	U S Treasury 01/15/2026 TIPS.....	6,488,265	4,677,714	5,769,259	01/15/2026.	I.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	13,149,000		13,149,000		V.....
Deutsche Bank AG - OTC.....	7LTWFZY1CNSX8D621K86....	Cash.....	Cash.....	14,977,000		14,977,000		V.....
Goldman Sachs Group - OTC.....	W22LROWP2IHZNBB6K528...	Cash.....	Cash.....	2,906,000		2,906,000		V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	16,412,000		16,412,000		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	9,782,000		9,782,000		V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	630,000		630,000		V.....
0199999. Totals.....				100,854,820	31,000,000	96,089,850	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.....	491,839	491,839	07/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....				1FM.....	1,913,557	2,185,218	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....				1FM.....	582,606	582,606	11/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....				1FM.....	585,526	585,526	09/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....				1FM.....	879,904	879,904	05/25/2037.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							4,453,432	4,725,093	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							4,453,432	4,725,093	XXX
6299999.	Total - Residential Mortgage-Backed Securities.....							4,453,432	4,725,093	XXX
6699999.	Subtotal - Bonds.....							4,453,432	4,725,093	XXX
Cash Equivalents (Schedule E Part 2 Type)										
000000	00	0	Overnight Repos SEC LENDING ONLY.....					27,018,478	27,018,478	10/02/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....							27,018,478	27,018,478	XXX
9999999.	Totals.....							31,471,910	31,743,571	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(7,430,907) Book/Adjusted Carrying Value \$.....(7,159,286)
2. Average balance for the year: Fair Value \$.....36,824,426 Book/Adjusted Carrying Value \$.....36,970,667
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....4,725,094 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	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.....				830,177	1,198,824	1,533,703	XXX
Bank of New York Mellon	NEW YORK, NY.....				16,899,508	(9,551,307)	25,020,539	XXX
BNP Paribas USA.....	LOS ANGELES, CA.....				26,010,994	26,524,101	137,827,839	XXX
Chase - OH.....	COLUMBUS, OH.....				4,647,005	5,202,362	5,211,876	XXX
Chase - IL.....	SPRINGFIELD, IL.....				(529,296,486)	(488,865,778)	(493,834,760)	XXX
Chase - TX.....	SAN ANTONIO, TX.....				(7,500,972)	(7,995,696)	(6,385,600)	XXX
Corestates Bank	PHILADELPHIA, PA.....				(6,388)	(10,321)	(12,673)	XXX
Federal Home Bank.....	DES MOINES, IA.....				3,763,087	18,365	20,023	XXX
First Star Bank	CINCINNATI, OH.....				3,944,588	2,109,844	2,101,455	XXX
First Union	CHARLOTTE, NC.....				4,378	4,045	(1,000)	XXX
Huntington National Bank	COLUMBUS, OH.....				(27,184,867)	(21,121,243)	(29,461,810)	XXX
Key Bank.....	CANTON, OH.....				4,593,589	851,016	322,380	XXX
National Bank of Detroit	DETROIT, MI.....				(35,665,536)	(31,690,584)	(32,097,568)	XXX
NW Bank.....	COLUMBUS, OH.....				1,727	1,703	1,678	XXX
PNC.....	COLUMBUS, OH.....				53,269,677	53,947,372	52,462,577	XXX
Univest.....	PITTSBURG, PA.....				576,052	576,465	576,896	XXX
Toronto - Dominion Bank.....	TORONTO, CA.....				121,973	123,311	122,009	XXX
Wells Fargo Bank.....	SOUDERTON, PA.....				31,853,926	67,267,506	1,133,008	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(453,137,567)	(401,410,017)	(335,459,428)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(453,137,567)	(401,410,017)	(335,459,428)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(453,137,567)	(401,410,017)	(335,459,428)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



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

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

Physicians - Including Surgeons and Osteopaths

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

NONE

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



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

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

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

NONE

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



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

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

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					(7)			11
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR								
5.	California.....CA								
6.	Colorado.....CO					508			183
7.	Connecticut.....CT					(19)			16
8.	Delaware.....DE					(9)			26
9.	District of Columbia.....DC								
10.	Florida.....FL					(7)			54
11.	Georgia.....GA					(9)			4
12.	Hawaii.....HI								
13.	Idaho.....ID								
14.	Illinois.....IL					(14)			21
15.	Indiana.....IN					(10)			16
16.	Iowa.....IA					1,535			683
17.	Kansas.....KS					675			89
18.	Kentucky.....KY								
19.	Louisiana.....LA								
20.	Maine.....ME								
21.	Maryland.....MD					(86)			201
22.	Massachusetts.....MA					(2)			10
23.	Michigan.....MI					(6)			8
24.	Minnesota.....MN								
25.	Mississippi.....MS								2
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE					192			23
29.	Nevada.....NV								
30.	New Hampshire.....NH					(2)			4
31.	New Jersey.....NJ								
32.	New Mexico.....NM								
33.	New York.....NY					(18)			44
34.	North Carolina.....NC					(96)			337
35.	North Dakota.....ND								
36.	Ohio.....OH					(780)			1,956
37.	Oklahoma.....OK								
38.	Oregon.....OR								
39.	Pennsylvania.....PA					(449)			1,033
40.	Rhode Island.....RI					(4)			2
41.	South Carolina.....SC					(4)			212
42.	South Dakota.....SD								
43.	Tennessee.....TN								1
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT					(4)			14
47.	Virginia.....VA					(79)			223
48.	Washington.....WA					57			70
49.	West Virginia.....WV					(145)			266
50.	Wisconsin.....WI					932			36
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	2,149	0	0	5,545

DETAILS OF WRITE-INS

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

NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2017

NAIC Group Code.....0140

NAIC Company Code.....23787

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....13,948	14,537	.....

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: