



QUARTERLY STATEMENT

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

NATIONWIDE INDEMNITY COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 10070 Employer's ID Number..... 31-1399201
 Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US
 Incorporated/Organized..... February 16, 1994 Commenced Business..... April 15, 1994
 Statutory Home Office ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
 (Street and Number) (City or Town, State, Country and Zip Code)
 Main Administrative Office ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 614-249-7111
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
 Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
 Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US ... 43215-2220 614-249-1545
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
 Internet Web Site Address WWW.NATIONWIDE.COM
 Statutory Statement Contact CHERYL M. DENNIS 614-249-1545
 (Name) (Area Code) (Telephone Number) (Extension)
 FINRPT@NATIONWIDE.COM 866-315-1430
 (E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. DAVID ALAN BANO	PRESIDENT	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. TIMOTHY JOHN DWYER	VP & ASST TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SVP-ENTERPRISE BRAND MRKT
MARTHA LOVETTE FRYE	SR REG VP-SOUTHEAST EXCL DIST	HARRY HANSEN HALLOWELL	SVP - CIO
ORYSIA KSENIA MEYERS	SR REG VP-CENT ATL EXCL DIST	MARK RAYMOND THRESHER	EXEC VP - CFO

DIRECTORS OR TRUSTEES

DAVID ALAN BANO	TIMOTHY GERARD FROMMEYER #	KEVIN THOMAS HILYARD	MICHAEL PATRICK LEACH
DUANE LEE MEYER	MARK RAYMOND THRESHER		

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

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

(Signature)	(Signature)	(Signature)
DAVID ALAN BANO	ROBERT WILLIAM HORNER III	TIMOTHY JOHN DWYER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VP & SECRETARY	VP & ASST TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 5 day of May 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 _____



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,680,939,231		2,680,939,231	2,699,321,417
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate:				
3.1 First liens.....	38,718,450		38,718,450	39,493,827
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(1,355,790)), cash equivalents (\$.....0) and short-term investments (\$.....91,319,492).....	89,963,702		89,963,702	57,676,998
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	58,315,622	623	58,314,999	56,703,789
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	5,817,427		5,817,427	5,734,050
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,873,754,432	623	2,873,753,809	2,858,930,081
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	29,030,653		29,030,653	32,924,071
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,544,603	1,544,603	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	
16.2 Funds held by or deposited with reinsured companies.....	21,290,229		21,290,229	21,301,312
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.....	2,661,267		2,661,267	9,093,302
18.2 Net deferred tax asset.....	58,376,001	17,879,589	40,496,412	42,396,834
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	98		98	98
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	23,876,731	15,067,615	8,809,116	16,734,036
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,010,534,014	34,492,430	2,976,041,584	2,981,379,734
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	3,010,534,014	34,492,430	2,976,041,584	2,981,379,734

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
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).....	0	0	0	0
2501. Third party administrative receivables.....	20,777,706	12,306,868	8,470,838	15,621,867
2502. Deposits and prepaid assets.....	2,760,747	2,760,747	0	
2503. Miscellaneous assets.....	338,278		338,278	1,112,169
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	23,876,731	15,067,615	8,809,116	16,734,036

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....0).....	1,031,688,173	1,048,094,064
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	878,007,636	896,160,071
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....		
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....		
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 \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....		
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....		
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	1,333,883	1,335,290
15. Remittances and items not allocated.....	682,603	2,113,962
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	388,676	388,676
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	1,786,516	1,531,879
20. Derivatives.....		
21. Payable for securities.....	21,991,560	12,184,200
22. Payable for securities lending.....	10,127,065	10,489,100
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	15,402,066	11,462,628
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,961,408,178	1,983,759,870
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,961,408,178	1,983,759,870
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,080,000	3,080,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	1,166,449,000	1,166,449,000
35. Unassigned funds (surplus).....	(154,895,594)	(171,909,136)
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).....	1,014,633,406	997,619,864
38. Totals (Page 2, Line 28, Col. 3).....	2,976,041,584	2,981,379,734

DETAILS OF WRITE-INS

2501. Assumed reinsurance balances payable.....	15,399,439	11,459,889
2502. Miscellaneous liabilities.....	2,627	2,739
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	15,402,066	11,462,628
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

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 \$.....0).....			
1.2 Assumed..... (written \$....95,185).....	95,185	4,328	1,209,595
1.3 Ceded..... (written \$.....0).....			
1.4 Net..... (written \$....95,185).....	95,185	4,328	1,209,595
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....			
2.2 Assumed.....	(1,076,902)	(6,692,050)	41,787,687
2.3 Ceded.....			
2.4 Net.....	(1,076,902)	(6,692,050)	41,787,687
3. Loss adjustment expenses incurred.....	1,076,902	6,685,694	111,335,285
4. Other underwriting expenses incurred.....	1,567,810	1,337,796	4,354,148
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,567,810	1,331,440	157,477,120
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(1,472,625)	(1,327,112)	(156,267,525)
INVESTMENT INCOME			
9. Net investment income earned.....	27,615,386	31,127,664	120,365,825
10. Net realized capital gains (losses) less capital gains tax of \$....963,751.....	16,986,701	(4,024)	5,190,903
11. Net investment gain (loss) (Lines 9 + 10).....	44,602,087	31,123,640	125,556,728
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(207,377)	(37,069)	20,622
15. Total other income (Lines 12 through 14).....	(207,377)	(37,069)	20,622
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	42,922,085	29,759,459	(30,690,175)
17. Dividends to policyholders.....			
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).....	42,922,085	29,759,459	(30,690,175)
19. Federal and foreign income taxes incurred.....	5,488,080	4,759,850	(15,068,933)
20. Net income (Line 18 minus Line 19) (to Line 22).....	37,434,005	24,999,609	(15,621,242)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	997,619,861	1,010,080,433	1,010,080,433
22. Net income (from Line 20).....	37,434,005	24,999,609	(15,621,242)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(4,697,655).....	(8,724,217)	(3,098,134)	6,016,705
25. Change in net unrealized foreign exchange capital gain (loss).....	(5,496)	(61,292)	(449,267)
26. Change in net deferred income tax.....	(3,676,259)	(2,537,776)	8,896,524
27. Change in nonadmitted assets.....	(8,014,488)	585,118	(1,303,292)
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
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.....			(10,000,000)
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.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	17,013,545	19,887,525	(12,460,572)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,014,633,406	1,029,967,958	997,619,861

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. Miscellaneous income/(expense).....	(207,377)	(37,069)	20,622
1402.			
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).....	(207,377)	(37,069)	20,622
3701.			
3702.			
3703.			
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).....	0	0	0

Statement for March 31, 2017 of the **NATIONWIDE INDEMNITY 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.....	(105,294)	1,810,466	2,130,643
2. Net investment income.....	33,743,682	36,698,729	123,726,370
3. Miscellaneous income.....	(196,293)	(3,289,689)	(3,773,961)
4. Total (Lines 1 through 3).....	33,442,095	35,219,506	122,083,052
5. Benefit and loss related payments.....	15,328,989	13,033,616	81,664,596
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	20,797,147	21,915,628	84,221,552
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	19,796		(11,257,900)
10. Total (Lines 5 through 9).....	36,145,932	34,949,244	154,628,248
11. Net cash from operations (Line 4 minus Line 10).....	(2,703,837)	270,262	(32,545,196)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	158,566,031	44,159,784	383,269,528
12.2 Stocks.....		293,526	2,501,937
12.3 Mortgage loans.....	776,494	802,401	6,337,405
12.4 Real estate.....			
12.5 Other invested assets.....		861,355	
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	10,114,686		16,180,708
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	169,457,211	46,117,066	408,289,578
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	139,893,173	31,071,113	296,579,318
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			25,695
13.6 Miscellaneous applications.....		293,526	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	139,893,173	31,364,639	296,605,013
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).....	29,564,038	14,752,427	111,684,565
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.....			(10,000,000)
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).....	5,426,503	(2,786,829)	(14,011,661)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	5,426,503	(2,786,829)	(24,011,661)
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).....	32,286,704	12,235,860	55,127,708
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	57,676,998	2,549,290	2,549,290
19.2 End of period (Line 18 plus Line 19.1).....	89,963,702	14,785,150	57,676,998
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investment to bond investment.....	9,876,054	5,341,303	30,959,861

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 Indemnity 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. The Company has no statutory accounting practices that differ from NAIC SAP.

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 is shown below:

	SSAP #	F/S Page	F/S Line #	2017	2016
Net Income					
Nationwide Indemnity Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 37,434,005	\$ (15,621,242)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 37,434,005</u>	<u>\$ (15,621,242)</u>
Surplus					
Nationwide Indemnity Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,014,633,406	\$ 997,619,861
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,014,633,406</u>	<u>\$ 997,619,861</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

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	<u>(267,454)</u>
2. 12 Months or Longer	\$	<u>(2,427,239)</u>

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

1. Less than 12 Months	\$	<u>18,591,893</u>
2. 12 Months or Longer	\$	<u>24,347,030</u>

5. The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected to be received for the security.

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

E. Repurchase Agreements and Securities Lending Transactions

3. Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that the Company has sold or repledged was \$6,154,216 as of March 31, 2017.

F. Real Estate

Not applicable.

G. Low-Income Housing Tax Credits

No significant changes from prior year end.

H. Restricted Assets

No significant changes from prior year end.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

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

K. Structured Notes

No significant changes from prior year end.

L. 5* Securities

Not applicable.

M. Short Sales

Not applicable.

N. Prepayment Penalty and Acceleration Fees

	<u>General Account</u>	<u>Protected Cell</u>
(1) Number of CUSIPs	1	-
(2) Aggregate Amount of Investment Income	\$ 485,940	\$ -

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

Not applicable.

Note 9 - Income Taxes

No significant changes from prior year end.

Note 10 - Information concerning parent, subs, and affiliates

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 11 - Debt

A. All Other Debt

Not applicable.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

Not applicable.

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

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 - Contingencies

No significant changes from prior year end.

Note 15 - Leases

Not applicable.

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

Not applicable.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 - Fair Value Measurements

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

The Company categorizes its financial assets and liabilities into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The Company categorizes financial assets and liabilities as follows:

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

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, U.S. LIBOR, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimate about the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs. Primary inputs to this valuation technique include broker quotes and comparative trades.

The Company reviews its fair value hierarchy classifications for financial assets and liabilities quarterly. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications are reported as transfers at the beginning of the period in which the change occurs.

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

A corporate pricing matrix is used in valuing certain corporate bonds. The corporate pricing matrix was developed using publicly available spreads for privately placed corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

NOTES TO THE FINANCIAL STATEMENTS

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified accordingly in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. Broker quotes are subject to validation of price movements that require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

The following table summarizes assets held at fair value as of March 31, 2017:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Political subdivisions	\$ -	\$ 7,185,640	\$ -	\$ 7,185,640
Industrial and miscellaneous	-	31,744,566	-	31,744,566
Total Bonds	\$ -	\$ 38,930,206	\$ -	\$ 38,930,206
Securities lending collateral assets	-	4,503,759	-	4,503,759
Total Assets at Fair Value	\$ -	\$ 43,433,965	\$ -	\$ 43,433,965

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$2,771,888,765	\$2,642,009,025	\$449,715,749	\$2,306,558,564	\$15,614,452	\$-
Mortgage loans, net of allowance	40,136,168	38,718,450	-	-	40,136,168	-
Short-term investments	91,319,492	91,319,492	-	91,319,492	-	-
Securities lending collateral assets	1,650,457	1,313,668	149,023	1,501,434	-	-
Total Assets	\$2,904,994,882	\$2,773,360,635	\$449,864,772	\$2,399,379,490	\$55,750,620	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

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

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

Type II – Nonrecognized Subsequent Events:

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

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

Note 23 Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

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 \$1.94 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$34.6 million for the three months ended March 31, 2017. As of March 31, 2017, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$1.91 billion. The Company did not experience any reserve strengthening during the period.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 31 – High Deductibles

Not applicable.

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

Not applicable.

Note 33 - Asbestos/Environmental Reserves

No significant changes from prior year end.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

2.2 If yes, date of change: _____

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

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

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/25/2013

6.4 By what department or departments?

OH

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 58,314,998
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$	0
	0		0
	0		0
	0		0
	0		0
	21,195,836		21,256,294
\$	21,195,836	\$	21,256,294
\$	0	\$	0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] 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: \$ 6,154,216
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 5,817,427
- 16.3 Total payable for securities lending reported on the liability page: \$ 10,127,065
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

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

- 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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

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

Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent	0.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	0.000%

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

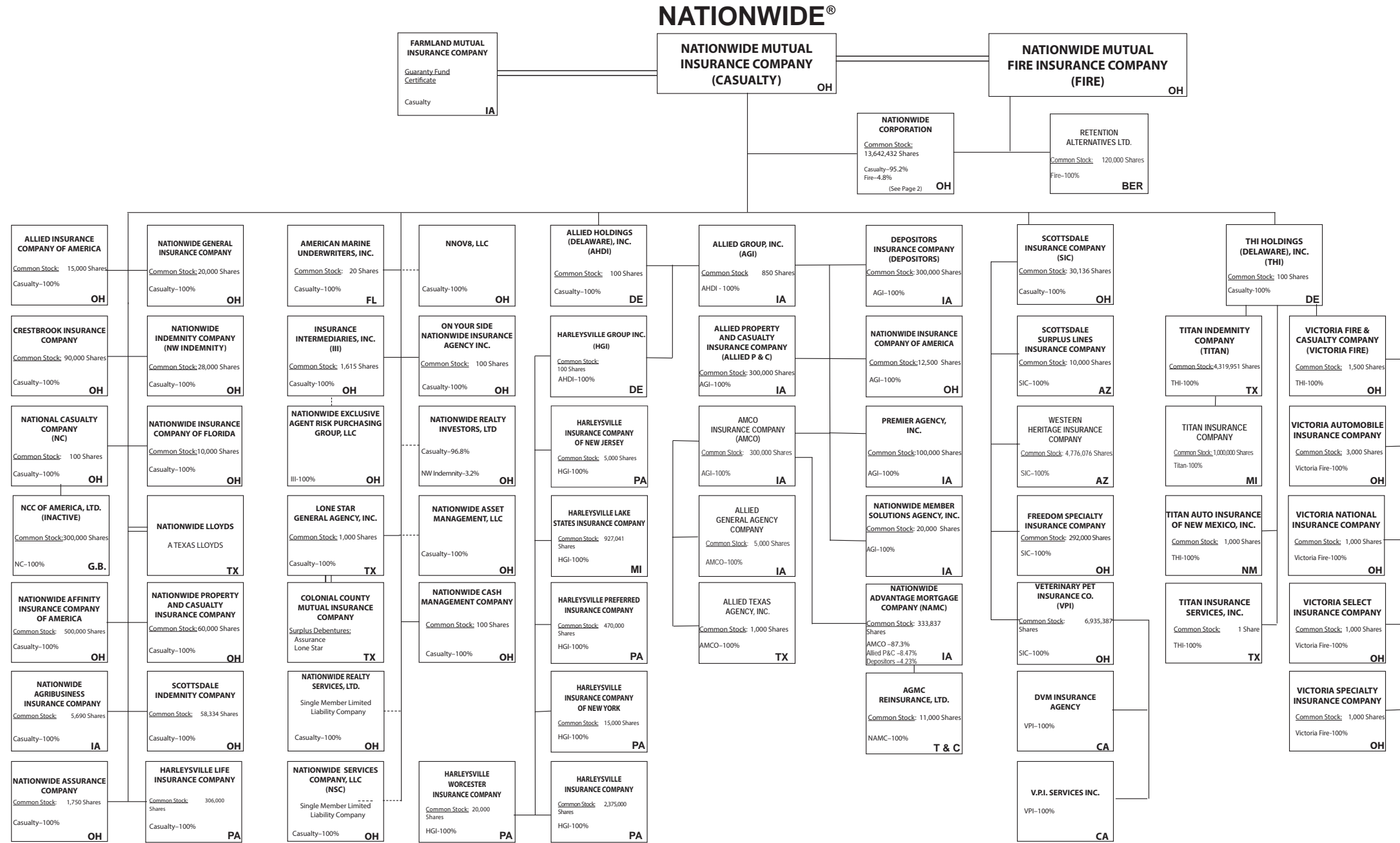
States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	N						
2. Alaska.....AK	N						
3. Arizona.....AZ	N						
4. Arkansas.....AR	N						
5. California.....CA	N						
6. Colorado.....CO	N						
7. Connecticut.....CT	N						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	N						
11. Georgia.....GA	N						
12. Hawaii.....HI	N						
13. Idaho.....ID	N						
14. Illinois.....IL	Q						
15. Indiana.....IN	N						
16. Iowa.....IA	Q						
17. Kansas.....KS	N						
18. Kentucky.....KY	N						
19. Louisiana.....LA	N						
20. Maine.....ME	N						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	N						
24. Minnesota.....MN	N						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
27. Montana.....MT	N						
28. Nebraska.....NE	N						
29. Nevada.....NV	N						
30. New Hampshire.....NH	N						
31. New Jersey.....NJ	N						
32. New Mexico.....NM	N						
33. New York.....NY	Q						
34. North Carolina.....NC	N						
35. North Dakota.....ND	N						
36. Ohio.....OH	L						
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	N						
40. Rhode Island.....RI	N						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	N						
44. Texas.....TX	N						
45. Utah.....UT	N						
46. Vermont.....VT	N						
47. Virginia.....VA	N						
48. Washington.....WA	N						
49. West Virginia.....WV	N						
50. Wisconsin.....WI	Q						
51. Wyoming.....WY	N						
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. US Virgin Islands.....VI	N						
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).....1		0	0	0	0	0	0

DETAILS OF WRITE-INS

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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
 (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer
 (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.
 (a) Insert the number of D and L responses except for Canada and Other Alien.

Q11

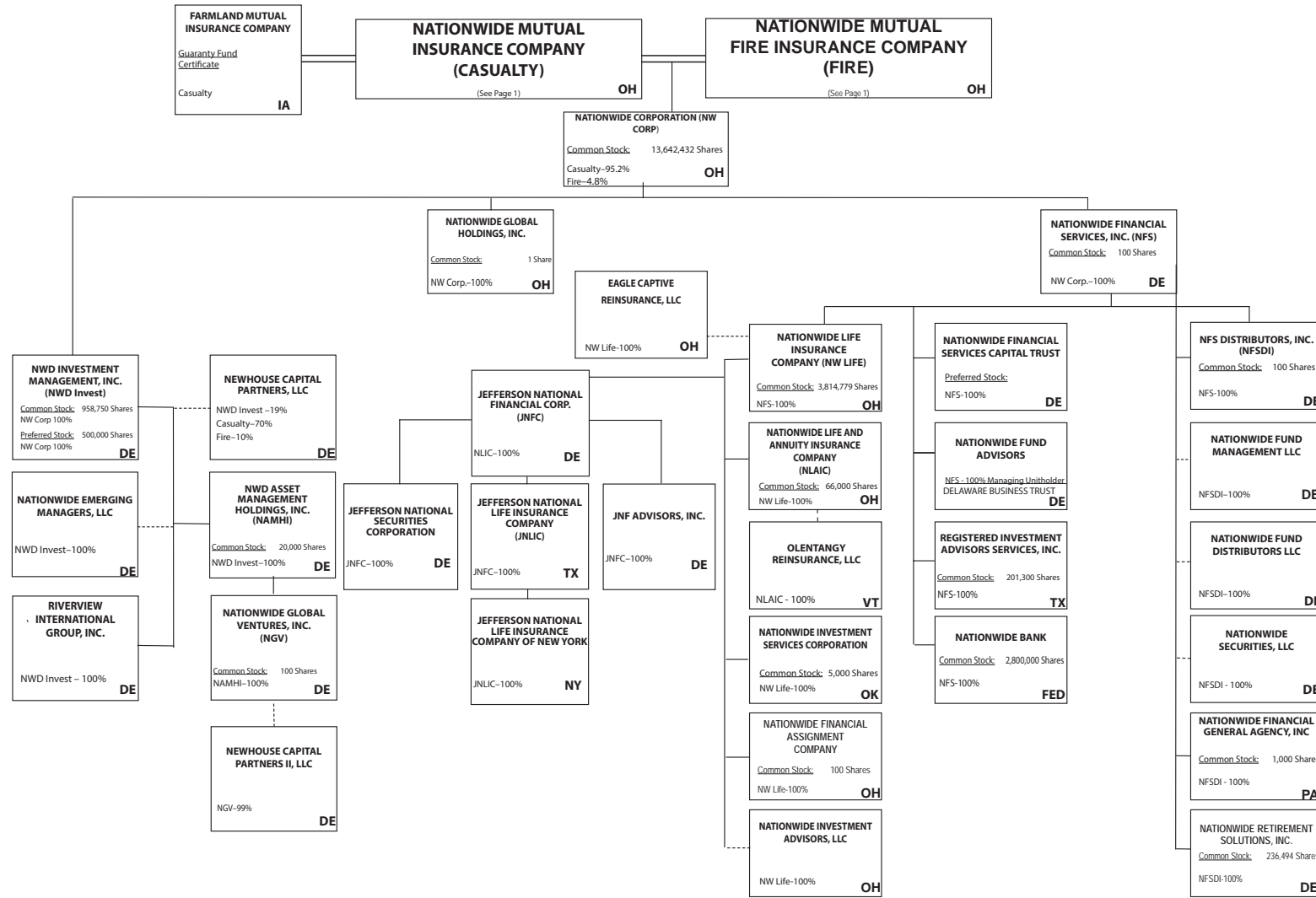


Subsidiary Companies — Solid Line
 Contractual Association = Double Line
 Limited Liability Company - Dotted Line
 March 31, 2017 Page 1

(Casualty/Fire subsidiaries)

Q11.1

NATIONWIDE®



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

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....		31-1486309..	4595018		0.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810074		0.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4594954		0.....	101 N Twentieth St, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4869474		0.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810047		0.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810038		0.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1733036..	4594963		0.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		26-2451988..	4288132		0.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	5113932		0.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810083		0.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	5113923		0.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	5042171		0.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	4960960		0.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4810092		0.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	5092952		0.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	4590835		0.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1580283..	4591140		0.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4595009		0.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4890843		0.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590750		0.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4810104		0.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4671583		0.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590602		0.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4671499		0.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4671789		0.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590778		0.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4890834		0.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4869465		0.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	5042612		0.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	5012286		0.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4890759		0.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590611		0.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590787		0.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4903921		0.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4903912		0.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4869438		0.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		31-1486309	5092943		0	960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810029		0	975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5082001		0	995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	4287247		0	AGMC Reinsurance, Ltd.	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983	4288169		0	ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579	42-1201931	4287144		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	5082029		0	American Tax Credit Fund 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			n/a	n/a		0	Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0			90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0			n/a	n/a		0	Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	5012277		0	Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1184438	4594842		0	Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	94.800	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		26-0899413	3730540		0	CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	Other non-Nationwide	N	2
0140	Nationwide		20-1618232	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1579973	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	N	1
0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	2
0			45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....	42587..	42-1207150..	4287162		0.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
	0.....		46-4104813..	n/a.....		0.....	Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....		33-0096671..	4287694		0.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	15821..	47-4523959..	4890825		0.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-1945276..	4590590		0.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	24.910	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-1945276..	4590590		0.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	75.090	Nationwide Mutual Insurance Company.....	N	1.....
	0.....		30-0951639..	n/a.....		0.....	ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....	13838..	42-0618271..	4569372		0.....	Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....	22209..	75-6013587..	4287676		0.....	Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
	0.....		46-4736379..	n/a.....		0.....	GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		other non-Nationwide.....	N	2.....
0140	Nationwide.....		20-4939866..	4590808		0.....	Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	4590826		0.....	Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-4939866..	5036200		0.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		51-0241172..	3582909		0.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	23582..	41-0417250..	4442260		0.....	Harleysville Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	42900..	23-2253669..	4442158		0.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	10674..	23-2864924..	4442242		0.....	Harleysville Insurance Company of New York...	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	14516..	38-3198542..	4442251		0.....	Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	64327..	23-1580983..	4440659		0.....	Harleysville Life Insurance Company.....	PA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	35696..	23-2384978..	4442288		0.....	Harleysville Preferred Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	26182..	04-1989660..	4442372		0.....	Harleysville Worcester Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		32-0051216..	4596903		0.....	Hideaway Properties Corp.....	CA.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		31-0871532..	4288020		0.....	Insurance Intermediaries, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		20-3289512..	3848436		0.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y	
0140	Nationwide.....	64017..	75-0300900..	3332887		0.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....	15727..	47-1180302..	5111899		0.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		61-1340595..	5113503		0.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		31-1486309..	4097802		0.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
	0.....		46-2974590..	n/a.....		0.....	Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N	2.....
0140	Nationwide.....		20-8945345..	5111938		0.....	JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
	0.....		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.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		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	RE	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10948	31-1613686	4287966		0	Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		41-2206199	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0988442	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	92657	31-1000740	2995098		0	Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	66869..	31-4156830..	2819288		0.....	Nationwide Life Insurance Company.....	OH.....	IA.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N	
0140	Nationwide.....		13-4212969..	4596127		0.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		01-0749754..	4595960		0.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		54-2113175..	4596127		0.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		58-2672725..	4596163		0.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-0382144..	4596707		0.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-0745944..	4596211		0.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-0745965..	4596239		0.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-1128408..	4596332		0.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-1128472..	4596350		0.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-1918935..	3318117		0.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-2303694..	4596369		0.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-2303602..	4596378		0.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-2450960..	4596387		0.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-2451052..	4596396		0.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-2774223..	4596408		0.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		21-1288836..	4596426		0.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		26-3427373..	4596435		0.....	Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		26-3427435..	4596444		0.....	Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N	1.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		26-3427479..	4596499		0.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		26-3427525..	4596510		0.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		26-4737055..	4596529		0.....	Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		26-4737157..	4596547		0.....	Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		27-1362364..	4596622		0.....	Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		45-0469525..	3779811		0.....	Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....	42110..	75-1780981..	4287984		0.....	Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N	2.....
0140	Nationwide.....		42-1373380..	4287210		0.....	Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	31-41771..	n/a.....	4597094		0.....	Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	31-41771..	75-3191025..	4595269		0.....	Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	23779..	82-0549218..	3828090		0.....	Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N	2.....
0140	Nationwide.....	23787..	31-4177100..	3828072		0.....	Nationwide Mutual Insurance Company.....	OH.....	UDP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N	2.....
0140	Nationwide.....		34-2012765..	4288084		0.....	Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	37877..	31-0970750..	4287993		0.....	Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		31-1486309..	4288105		0.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....96.800	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		31-1486309..	4288105		0.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	.....3.200	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		31-1486309..	4590264		0.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		n/a.....	4288066		0.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		73-0948330..	4287096		0.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		36-2434406..	4287078		0.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		31-4177100..	4288093		0.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		27-0743545..	4564041		0.....	Nationwide Tax Credit Partners 2009-G, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		27-0768791..	4596891		0.....	Nationwide Tax Credit Partners 2009-H, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		46-1952215..	4596556		0.....	Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		46-1971926..	4596592		0.....	Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		20-5976272..	4595410		0.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		11-3651828..	4588168		0.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	.....95.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		n/a.....	4286866		0.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	.....99.000	Nationwide Mutual Insurance Company.....	N	1.....
0140	Nationwide.....		n/a.....	4286679		0.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....19.000	Nationwide Mutual Insurance Company.....	N	1.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		n/a	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		n/a	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	4287032		0	NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4594815		0	NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		30-4939866	4590406		0	NRI Office Ventures, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-1404116	4802734		0	NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-1413242	4809948		0	NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-3909345	4869483		0	NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4148470	4890807		0	NTCP 2015-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
	0		81-3836925	5048678		0	NTCP 2016-A, LLC	OH	OTH	Other non-Nationwide	other		Other non-Nationwide	N	2

Q12.6

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		81-0936428	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-2326191	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1246932	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1869861	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-4999493	4902223		0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1211881	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3674167	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1285433	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	N	1

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4401901	5082010		0	NW-Grapevine Bluffs, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1232565	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596	5092961		0	NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146266	5092989		0	NW-Millenia, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024	4981086		0	NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1619428	4981107		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783	4809939		0	NW-Tyson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0263012	n/a		0	Old Track Street Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1923444	4809975		0	On Your Side Nationwide Insurance Agency, Inc.	OH	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	N	1
0			n/a	n/a		0	Parks Edge Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		n/a	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0384865	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		n/a	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		86-1094799	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541507	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040	2989882		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide		74-2825853	4287863		0	Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Mutual Insurance Company	ownership	23.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Life Insurance Company	ownership	13.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Life and Annuity Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		33-0160222	4653196		0	V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42285	95-3750113	4287685		0	Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10644	34-1785903	4287911		0	Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42889	34-1394913	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10778	34-1842604	4287920		0	Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10105	34-1777972	4287939		0	Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10777	34-1842602	4287948		0	Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		31-1486309..	...5080696	.....	0.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....	37150..	86-0561941..	...4287667	.....	0.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	N	.....
0140	Nationwide.....		n/a.....	...4613341	.....	0.....	Westport Capital Partners II.....	CT.....	OTH.....	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	.....71.000	other non-Nationwide.....	N	2.....
0140	Nationwide.....		n/a.....	...4613323	.....	0.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	.....60.000	other non-Nationwide.....	N	2.....

Asteri Explanation

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....			0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1 Other liability-occurrence.....			0.000	
17.2 Other liability-claims made.....			0.000	
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....			0.000	
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....			0.000	
19.3, 19.4 Commercial auto liability.....			0.000	
21. Auto physical damage.....			0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
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.....	0	0	0.000	

NONE

DETAILS OF WRITE-INS

3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498 Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499 Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....			
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
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.....	0	0	0

NONE

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.....	455,245	1,489,008	1,944,253	34,542	16	34,558	454,001	11,321	1,444,373	1,909,695	33,298	(33,298)	0
2. 2015.....	1		1			0	1			1	0	0	0
3. Subtotals 2015 + Prior.....	455,246	1,489,008	1,944,254	34,542	16	34,558	454,002	11,321	1,444,373	1,909,696	33,298	(33,298)	0
4. 2016.....			0			0				0	0	0	0
5. Subtotals 2016 + Prior.....	455,246	1,489,008	1,944,254	34,542	16	34,558	454,002	11,321	1,444,373	1,909,696	33,298	(33,298)	0
6. 2017.....	XXX	XXX	XXX	XXX		0	XXX			0	XXX	XXX	XXX
7. Totals.....	455,246	1,489,008	1,944,254	34,542	16	34,558	454,002	11,321	1,444,373	1,909,696	33,298	(33,298)	0
8. Prior Year-End's Surplus As Regards Policyholders	997,620												
											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. ....7.314 %	2. ....(2.236)%	3. ....0.000 %
													Col. 13, Line 7 Line 8
													4. ....0.000 %

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO _____
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO _____
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?	NO _____

Explanation:

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

Bar Code:



NONE

NATIONWIDE INDEMNITY COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
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.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	39,524,538	45,861,943
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	776,494	6,337,405
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
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).....	38,748,044	39,524,538
12. Total valuation allowance.....	(29,596)	(30,712)
13. Subtotal (Line 11 plus Line 12).....	38,718,448	39,493,826
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	38,718,448	39,493,826

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	56,704,412	58,033,806
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		25,695
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	1,611,210	(1,213,471)
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		141,618
9. Total foreign exchange change in book/adjusted carrying value.....		
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).....	58,315,622	56,704,412
12. Deduct total nonadmitted amounts.....	623	623
13. Statement value at end of current period (Line 11 minus Line 12).....	58,314,999	56,703,789

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,699,321,416	2,774,843,833
2. Cost of bonds and stocks acquired.....	149,769,227	327,539,181
3. Accrual of discount.....	796,453	9,764,675
4. Unrealized valuation increase (decrease).....	(15,424,901)	9,937,120
5. Total gain (loss) on disposals.....	17,950,452	5,284,374
6. Deduct consideration for bonds and stocks disposed of.....	168,442,085	416,731,327
7. Deduct amortization of premium.....	3,031,331	11,316,440
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).....	2,680,939,231	2,699,321,416
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,680,939,231	2,699,321,416

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).....	2,166,856,929	84,931,460	145,313,533	(48,258,321)	2,058,216,535			2,166,856,929
2. NAIC 2 (a).....	464,542,446	64,744,145	4,637,066	29,712,783	554,362,308			464,542,446
3. NAIC 3 (a).....	23,102,683		229,318	(82,111)	22,791,254			23,102,683
4. NAIC 4 (a).....	42,816,358	93,622	136,100	919,103	43,692,983			42,816,358
5. NAIC 5 (a).....	1,995,229		173,641	48,805	1,870,393			1,995,229
6. NAIC 6 (a).....	7,773		1,974	(40)	5,759			7,773
7. Total Bonds.....	2,699,321,418	149,769,227	150,491,632	(17,659,781)	2,680,939,232	0	0	2,699,321,418
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....					0			
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	2,699,321,418	149,769,227	150,491,632	(17,659,781)	2,680,939,232	0	0	2,699,321,418

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

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

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.....	.....91,319,492	.....XXX.....	.....91,319,492	.....71,409	.....

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.....	.....59,091,344	.....3,272,560
2. Cost of short-term investments acquired.....	.....178,565,490	.....566,361,040
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....146,337,342	.....510,542,256
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).....	.....91,319,492	.....59,091,344
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....91,319,492	.....59,091,344

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).....	_____
2. Cost paid/(consideration received) on additions.....	_____
3. Unrealized valuation increase/(decrease).....	_____
4. Total gain (loss) on termination recognized.....	_____
5. Considerations received/(paid) on terminations.....	_____
6. Amortization.....	_____
7. Adjustment to the book/adjusted carrying value of hedge item.....	_____
8. Total foreign exchange change in book/adjusted carrying value.....	_____
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0
10. Deduct nonadmitted assets.....	_____
11. Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	_____
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	_____
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.....	_____
3.14 Section 1, Column 18, prior year.....	0
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.....	_____
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	_____
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	_____
4.22 Amount recognized.....	0
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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			.0	.0	.0	.0	.0	.0	.0	.0
2. Add: Opened or acquired transactions.....				NONE					.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.....									.0	.0
5. Less: Positions disposed of for failing effectiveness criteria.....									.0	.0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	.0
7. Ending Inventory.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

90106

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

Fair Value Check

NONE		
7. Part A, Section 1, Column 16.....		
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		0
10. Part D, Section 1, Column 8.....		
11. Part D, Section 1, Column 9.....		
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....		
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 11.....		
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....		
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		
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

NONE

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

NONE

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	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

QE02

Mortgages With Partial Repayments

00-1000541.....	COLUMBUS.....	OH.....		04/30/2001....		2,182,121					0		105,085	105,085			0
00-1000701.....	VILLANOVA.....	PA.....		12/17/2001....		2,021,870					0		82,820	82,820			0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		1,017,671					0		42,103	42,103			0
00-1000774.....	FLINT.....	MI.....		12/20/2001....		1,695,718					0		124,490	124,490			0
00-1000789.....	COOPER CITY.....	FL.....		11/30/2001....		356,551					0		26,945	26,945			0
00-1000875.....	SCOTTSDALE.....	AZ.....		09/18/2002....		1,592,630					0		54,016	54,016			0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....		05/29/2002....		3,356,683					0		47,676	47,676			0
00-1000949.....	STOW.....	OH.....		05/30/2002....		955,251					0		35,314	35,314			0
00-1001203.....	NILES.....	IL.....		12/30/2002....		2,213,806					0		20,828	20,828			0
00-1001237.....	DALLAS.....	TX.....		11/20/2002....		1,366,665					0		58,846	58,846			0
00-1100774.....	SOLANA BEACH.....	CA.....		03/24/2005....		1,328,274					0		55,342	55,342			0
28-0001469.....	WASHINGTON TOWNSHIP.....	OH.....		07/07/1999....		1,437,298					0		123,028	123,028			0
0299999. Total - Mortgages With Partial Repayments.....						19,524,538	0	0	0	0	0	0	776,494	776,494	0	0	0
0599999. Total Mortgages.....						19,524,538	0	0	0	0	0	0	776,494	776,494	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

NONE

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

NONE

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. Special Revenue and Special Assessment										
010604	CC 8		02/24/2017	Citigroup		3,548,775	3,160,000		1FE	
010604	CE 4		02/24/2017	Citigroup		7,037,240	6,345,000		1FE	
010869	HT 5		02/24/2017	Wells Fargo		9,059,250	15,000,000		1FE	
167593	UW 0		02/10/2017	Morgan Stanley & Co Inc.		5,567,850	5,000,000	30,556	1FE	
45528U	VH 1		01/11/2017	Tax Free Exchange		939,549	950,000	1,451	1FE	
45528U	VJ 7		01/11/2017	Tax Free Exchange		1,044,558	1,065,000	1,701	1FE	
45528U	VS 7		01/11/2017	Tax Free Exchange		3,974,074	4,050,000	6,188	1FE	
45528U	VT 5		01/11/2017	Tax Free Exchange		3,824,251	3,935,000	6,285	1FE	
544445	BW 8		01/06/2017	RBC Capital Markets		1,167,180	1,035,000		1FE	
544445	BX 6		01/06/2017	RBC Capital Markets		1,908,437	1,700,000		1FE	
59447T	MK 6		01/27/2017	Citigroup		2,583,492	2,360,000	24,911	1FE	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments								71,092	XXX
Bonds - Industrial and Miscellaneous										
000000	00 0		03/31/2017	Tax Free Exchange		42,707	42,913		4FE	
037833	CG 3		02/02/2017	Goldman Sachs & Company		4,997,800	5,000,000		1FE	
037833	CM 0		02/02/2017	Morgan/JP/Securities - Bonds		6,499,675	6,500,000		1FE	
06427D	AQ 6		02/02/2017	Bank of America BISD Dealer		3,089,918	3,000,000	4,208	1FE	
07332V	BD 6		02/16/2017	Barclays Capital		10,711,251	10,400,000	27,596	1FE	
11134L	AC 3		01/11/2017	Bank of America BISD Dealer		4,979,600	5,000,000		2FE	
11134L	AE 9		01/11/2017	Credit Suisse First Boston		4,994,800	5,000,000		2FE	
12670U	AB 3		03/09/2017	Tax Free Exchange		50,915	51,163	14	4FE	
29379V	AY 9		01/31/2017	UBS		2,412,475	2,500,000	51,917	2FE	
29379V	BA 0		01/27/2017	Morgan/JP/Securities - Bonds		1,532,280	1,500,000	27,483	2FE	
29379V	BJ 1		03/07/2017	Various		2,075,510	2,000,000	27,631	2FE	
29379V	BL 6		02/02/2017	Various		4,089,280	4,000,000	74,282	2FE	
391164	AH 3		03/06/2017	Goldman Sachs & Company		7,993,920	8,000,000		2FE	
55336V	AG 5		02/07/2017	Various		3,672,590	3,500,000	28,370	2FE	
55336V	AK 6		03/10/2017	Various		4,579,402	4,600,000	2,406	2FE	
594918	BX 1		01/30/2017	HSBC Securities		2,978,160	3,000,000		1FE	
655044	AH 8		03/21/2017	Barclays Capital		1,011,920	1,000,000	13,975	2FE	
667294	AW 2		02/14/2017	Goldman Sachs & Company		3,247,781	2,855,192	75,946	2FE	
774341	AH 4		03/28/2017	Wells Fargo		3,997,320	4,000,000		2FE	
774341	AJ 0		03/28/2017	Wells Fargo		1,994,240	2,000,000		2FE	
785592	AM 8		01/23/2017	Various		3,800,980	3,500,000	78,438	2FE	
785592	AT 3		02/28/2017	Bank of America BISD Dealer		5,744,423	5,750,000		2FE	
96950F	AF 1		02/06/2017	Citigroup		1,134,500	1,000,000	19,950	2FE	
96950F	AQ 7		02/13/2017	Morgan/JP/Securities - Bonds		7,483,125	7,500,000	25,188	2FE	
04964K	AN 1	C	03/30/2017	Credit Suisse First Boston		10,000,000	10,000,000		1Z	
64130H	AA 9	C	03/31/2017	Wells Fargo		6,000,000	6,000,000		1Z	
3899999	Total - Bonds - Industrial and Miscellaneous								457,404	XXX
8399997	Total - Bonds - Part 3								528,496	XXX
8399999	Total - Bonds								528,496	XXX
9999999	Total - Bonds, Preferred and Common Stocks								528,496	XXX

QE04

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei 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																					
34459R AB 1	Morocco AID Gtd SF Bd 7.550% 07/15/26		01/15/2017	Redemption	100.0000	23,279	23,279	27,876	25,301	(2,022)			(2,022)		23,279			0	879	01/15/2026	1FE
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		03/01/2017	Paydown		51,557	51,557	50,425	51,007	550			550		51,557			0	530	06/15/2024	1
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		03/01/2017	Paydown		84,657	84,657	84,237	84,316	341			341		84,657			0	907	06/15/2026	1
912828 GD 6	U S Treasury 01/15/2017 TIPS 2.375% 01 1Z		01/15/2017	Maturity		119,783,000	100,000,000	100,416,642	119,860,059	(18,115,453)	5,894		(18,109,559)		101,750,500		18,032,500	18,032,500	1,422,423	01/15/2017	1
0599999	Total - Bonds - U.S. Government					119,942,493	100,159,493	100,579,180	120,020,683	(18,115,453)	4,763	0	(18,110,690)	0	101,909,993	0	18,032,500	18,032,500	1,424,739	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
658256 YC 0	North Carolina St GO Ser A 5.000% 03/01		03/01/2017	Maturity		13,850,000	13,850,000	14,701,914	13,867,242	(17,242)			(17,242)		13,850,000			0	346,250	03/01/2017	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					13,850,000	13,850,000	14,701,914	13,867,242	0	(17,242)	0	(17,242)	0	13,850,000	0		0	346,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
717095 U6 8	Pflugerville TX IDS GO Indpnt Sch Distric		02/15/2017	Call	100.0000	6,485,000	6,485,000	6,701,210	6,488,663	(3,663)			(3,663)		6,485,000			0	162,125	02/15/2028	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					6,485,000	6,485,000	6,701,210	6,488,663	0	(3,663)	0	(3,663)	0	6,485,000	0		0	162,125	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
254773 AG 9	District Columbia Hsg Fin Rev LBASS AMT		03/01/2017	Call	100.0000	10,000	10,000	10,000	10,000				0		10,000			0	115	06/01/2020	1FE
312903 HR 1	FHLMC REMIC Ser 113-C 8.500%		03/15/2017	Paydown		2,575	2,575	2,682	2,612	(37)			(37)		2,575			0	40	05/15/2021	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000%		03/01/2017	Paydown		6,802	6,802	7,086	6,952	(150)			(150)		6,802			0	101	05/15/2021	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400%		03/01/2017	Paydown		1,057	1,057	1,087	1,070	(13)			(13)		1,057			0	13	08/15/2021	1
312909 MY 7	FHLMC REMIC Ser 1251-Z 8.000%		03/01/2017	Paydown		21,141	21,141	22,106	21,497	(356)			(356)		21,141			0	327	04/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000%		03/01/2017	Paydown		7,325	7,325	7,535	7,417	(91)			(91)		7,325			0	84	05/15/2023	1
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500%		03/01/2017	Paydown		47,036	47,036	47,326	47,073	(37)			(37)		47,036			0	441	02/15/2024	1
3133TA CQ 3	FHLMC REMIC Ser 1967-BA 7.000%		03/01/2017	Paydown		10,072	10,072	10,306	10,159	(87)			(87)		10,072			0	118	06/17/2027	1
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		03/15/2017	Paydown		113	113	118	113	0			0		113			0	2	06/15/2019	1
31340Y DB 2	11/15/19		03/15/2017	Paydown		421	421	443	422	(1)			(1)		421			0	7	11/15/2019	1
31340Y KX 6	04/15/20		03/15/2017	Paydown		1,812	1,812	1,877	1,820	(8)			(8)		1,812			0	23	04/15/2020	1
31340Y QS 1	09/15/20		03/15/2017	Paydown		1,760	1,760	1,811	1,766	(6)			(6)		1,760			0	23	09/15/2020	1
31358E XG 2	FNMA REMIC Ser 1990-83A 9.250%		03/01/2017	Paydown		1,149	1,149	1,224	1,192	(43)			(43)		1,149			0	17	07/25/2020	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600%		03/01/2017	Paydown		1,310	1,310	1,372	1,340	(30)			(30)		1,310			0	19	06/25/2021	1
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z 6.640%		03/01/2017	Paydown		279	279	281	279	0			0		279			0	3	05/17/2036	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000%		03/01/2017	Paydown		3,932	3,932	4,011	3,965	(32)			(32)		3,932			0	43	09/25/2021	1

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		03/01/2017	Paydown.....		4,167	4,167	4,475	4,391			(224)	(224)		4,167			0	50	01/17/2037	1.....
313602 GQ 1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		02/01/2017	Paydown.....		237	237	251	236			1	1		237			0	2	10/25/2018	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2017	Paydown.....		124	124	132	128			(4)	(4)		124			0	2	04/25/2020	1.....
313603 5J 7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		03/01/2017	Paydown.....		1,968	1,968	2,088	2,023			(55)	(55)		1,968			0	28	04/25/2020	1.....
31377R BH 2	FNMA DUS Pool #384440 6.600% 10/25/26		03/01/2017	Paydown.....		16,562	16,562	18,342	17,364			(802)	(802)		16,562			0	183	10/25/2026	1.....
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23		03/01/2017	Paydown.....		57,599	57,599	59,282	58,133			(534)	(534)		57,599			0	524	11/25/2023	1.....
31392E FL 9	FNMA REMIC Ser 2002-55 CI GC 5.500% 09		03/01/2017	Paydown.....		2,789	2,789	2,881	2,784			5	5		2,789			0	15	09/25/2017	1.....
31392E SX 9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/		03/01/2017	Paydown.....		464	464	482	464				0		464			0	3	09/25/2017	1.....
31392U RH 9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1		03/01/2017	Paydown.....		4,675	4,675	4,847	4,676			(1)	(1)		4,675			0	31	09/15/2017	1.....
31392V 2F 8	FHLMC REMIC Ser 2494 J 5.500% 09/15/17		03/01/2017	Paydown.....		31,761	31,761	33,395	31,776			(15)	(15)		31,761			0	268	09/15/2017	1.....
31392V SN 3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1		03/01/2017	Paydown.....		20,217	20,217	21,033	20,228			(11)	(11)		20,217			0	180	09/15/2017	1.....
31393A 2V 8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05		03/01/2017	Paydown.....		59,169	59,169	60,500	59,323			(155)	(155)		59,169			0	501	05/25/2023	1.....
31394J KW 6	FHLMC REMIC Ser 2673 CI QL 5.500% 09/1		03/01/2017	Paydown.....		56,181	56,181	57,094	56,315			(134)	(134)		56,181			0	521	09/15/2023	1.....
45528S 3E 4	Indianapolis IN Pub Impt Rev Waterworks...		01/11/2017	Tax Free Exchange.....		4,913,623	5,000,000	4,883,200	4,913,481			141	141		4,913,623			0	145,139	01/01/2029	1FE.....
45528S 3F 1	Indianapolis IN Pub Impt Rev Waterworks...		01/11/2017	Tax Free Exchange.....		4,868,809	5,000,000	4,850,050	4,868,721			89	89		4,868,809			0	151,736	01/01/2038	1FE.....
812728 UK 7	Seattle WA Wtr Sys Rev Preref Ref 5.00...		02/01/2017	Call 100.0000.....		3,505,000	3,505,000	3,548,773	3,507,335			(2,335)	(2,335)		3,505,000			0	87,625	02/01/2023	1FE.....
812728 UW 1	Seattle WA Wtr Sys Rev Unref Ref 5.000...		02/24/2017	Call 100.0000.....		4,475,000	4,475,000	4,534,125	4,478,153			(3,153)	(3,153)		4,475,000			0	126,170	02/01/2023	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					18,135,129	18,352,697	18,200,215	18,143,208			0	(8,078)		18,135,129			0	514,354	XXX	XXX
Bonds - Industrial and Miscellaneous																					
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%		03/15/2017	Redemption 100.0000.....		47,593	47,593	50,449	48,574			(981)	(981)		47,593			0	596	06/15/2021	1.....
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3....		01/26/2017	Redemption 100.0000.....		(510,376)	(510,376)	(553,943)	(507,573)			(2,802)	(2,802)		(510,376)			0		12/31/2019	2FE.....
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2 Amresco Resdtl Sec Mtg Loan RMBS Ser 199		03/01/2017	Paydown.....		888,906	927,724	865,504	865,504				0		865,504		23,402	23,402	5,338	03/25/2047	1FM.....
03215P CD 9	03215P CD 9		03/01/2017	Paydown.....		8,770	8,770	8,890	8,731			39	39		8,770			0	126	06/25/2027	1FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		03/15/2017	Redemption 100.0000.....		25,746	25,746	25,746	25,746				0		25,746			0	273	02/15/2025	1.....
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term		03/31/2017	Redemption 100.0000.....		173,641	173,641	171,036	159,749		12,802	1,090	13,892		173,641			0	3,292	11/18/2018	5FE.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		03/15/2017	Redemption 100.0000.....		34,048	34,048	34,376	34,174			(126)	(126)		34,048			0	395	05/15/2022	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)
07401D BC 4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C		03/01/2017	Paydown.....		40,136	40,136	40,356	40,089		48		48		40,136			0	501	06/13/2050	1FM.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		02/15/2017	Redemption 100.0000.....		86,575	86,575	86,575	86,575				0	86,575			0	2,710	02/15/2023	1.....	
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S		01/15/2017	Paydown.....		127,610	127,610	144,496	129,699		(2,089)		(2,089)	127,610			0	5,046	01/15/2020	1FE.....	
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7		03/15/2017	Redemption 100.0000.....		71,096	71,096	71,096	71,096				0	71,096			0	866	12/15/2026	1.....	
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		02/15/2017	Redemption 100.0000.....		166,998	166,998	166,998	166,998				0	166,998			0	5,903	08/14/2021	1.....	
12644@ BR 5	CTL Cap Tr CTL Ser 2002-21Aurora Heathcar		03/15/2017	Redemption 100.0000.....		62,272	62,272	62,272	62,272				0	62,272			0	691	10/15/2022	1.....	
12667G AX 1	Countrywide Alternative Ln Tr RMBS Ser 2		03/25/2017	Paydown.....		269,438	285,689	267,390	225,751	41,639			41,639	267,390		2,048	2,048	508	05/25/2035	1FM.....	
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2017	Paydown.....		262,976	262,976	246,160	240,675	5,485			5,485	246,160		16,816	16,816	2,378	08/25/2035	1FM.....	
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 1.06		03/15/2017	Paydown.....		108,150	108,150	37,442	37,442		70,709		70,709	108,150			0	156	11/15/2036	1FM.....	
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500		03/01/2017	Paydown.....		21,078	21,078	20,515	19,356	1,408	314		1,722	21,078			0	225	12/25/2035	1FM.....	
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		03/01/2017	Paydown.....		10,966	10,966	10,793	10,030	836			836	10,867		100	100	67	08/25/2035	2FM.....	
12670U AB 3	CWGS Term Ln Nt 2 4.597% 11/08/23.....		03/31/2017	Redemption 100.0000.....		8,250	8,250	8,210			40		40	8,250			0	23	11/08/2023	4FE.....	
12670U AB 3	CWGS Term Ln Nt 2 4.597% 11/08/23.....		03/31/2017	Tax Free Exchange.....		42,707	42,913	42,705			2		2	42,707			0	121	11/08/2023	4FE.....	
12670U AB 3	CWGS Term Ln Nt 1 4.856% 11/08/23.....		03/09/2017	Tax Free Exchange.....		50,915	51,163	50,907	50,909		6		6	50,915			0	648	11/08/2023	4FE.....	
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		02/27/2017	Paydown.....		186,483	186,483	186,427	186,427		56		56	186,483			0	230	02/25/2037	1FM.....	
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-..		03/01/2017	Paydown.....		7,558	7,558	7,558	7,551		7		7	7,558			0	54	04/25/2034	1FM.....	
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5		03/01/2017	Paydown.....		208,874	244,210	225,681	225,681				0	225,681		(16,807)	(16,807)	2,458	08/25/2035	3FM.....	
23321M AL 9	DLJ Mtg Accept Tr I RMBS CMO Ser 89-1-F		03/01/2017	Paydown.....		179	179	197	190		(10)		(10)	179			0	5	08/01/2019	6*.....	
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		03/01/2017	Paydown.....		16,614	16,614	16,610	16,767		(152)		(152)	16,614			0	129	12/25/2033	1FM.....	
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI		03/01/2017	Paydown.....		2,191	2,191	2,190	2,220		(29)		(29)	2,191			0	20	01/25/2034	1FM.....	
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI		03/01/2017	Paydown.....		6,227	6,227	6,227	6,227				0	6,227			0	78	07/25/2029	4FM.....	
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI		03/01/2017	Paydown.....		249	249	249	249				0	249			0	2	04/25/2029	1FM.....	
36161R AE 9	GE Cap Assurance Co CMBS Ser 2003-1 CI A		03/01/2017	Paydown.....		178,776	178,776	179,668	178,678		98		98	178,776			0	2,163	05/12/2035	1FM.....	
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		03/01/2017	Paydown.....		32,437	32,437	30,825	31,633		804		804	32,437			0	302	06/25/2035	1FM.....	
400756 BG 6	Guaranteed Mtg Corp III CMBS CMO Ser L-5		03/20/2017	Paydown.....		1,795	1,795	1,928	1,821		(26)		(26)	1,795			0	26	07/20/2019	6*.....	
406216 AX 9	Halliburton Co Nt 6.150% 09/15/19.....		03/15/2017	Call 100.0000.....		4,850,000	4,850,000	5,247,797	4,975,732		(8,743)		(8,743)	4,966,989		(116,989)	(116,989)	635,077	09/15/2019	2FE.....	
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 CI		03/27/2017	Paydown.....		145,295	145,295	134,322	134,322		10,973		10,973	145,295			0	310	03/25/2035	1FM.....	
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1 1.		03/27/2017	Paydown.....		38,616	38,616	38,687	38,679		(63)		(63)	38,616			0	86	10/25/2034	1FM.....	

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1 1.		03/27/2017	Paydown.....		22,537	22,537	22,594	22,578				(40)	(40)	22,537			0	65	01/25/2035.	1FM.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/		03/15/2017	Redemption 100.0000.....		30,946	30,946	32,693	31,561			(615)	(615)		30,946			0	393	12/15/2022.	2.....
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		03/15/2017	Redemption 100.0000.....		20,116	20,116	21,203	20,417			(301)	(301)		20,116			0	251	12/15/2021.	1.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		03/15/2017	Redemption 100.0000.....		28,001	28,001	29,367	28,361			(360)	(360)		28,001			0	358	01/15/2021.	4.....
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2		03/01/2017	Paydown.....		3,637	3,637	3,758	3,738			(100)	(100)		3,637			0	32	08/25/2032.	3FM.....
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28.		03/15/2017	Paydown.....		100,924	100,924	84,865	84,865			16,059	16,059		100,924			0	1,245	02/15/2036.	1AM.....
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....		01/15/2017	Redemption 100.0000.....		46,168	46,168	46,168	46,168				0		46,168			0	1,616	01/15/2024.	1.....
636517 AA 2	National Inst of Hlth Fishers CTL PI II.....		01/15/2017	Redemption 100.0000.....		252,294	252,294	252,294	252,294				0		252,294			0	8,919	07/15/2022.	1.....
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser		03/27/2017	Paydown.....		330,106	330,106	298,024	322,486			7,620	7,620		330,106			0	540	03/25/2037.	1FM.....
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd		01/15/2017	Redemption 100.0000.....		82,386	82,386	82,386	82,386				0		82,386			0	2,430	01/15/2020.	1.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		03/15/2017	Redemption 100.0000.....		85,409	85,409	85,406	85,407			1	1		85,409			0	867	05/15/2023.	1.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		03/01/2017	Redemption 100.0000.....		57,454	57,454	57,454	57,454				0		57,454			0	519	11/07/2023.	1.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.		03/31/2017	Redemption 100.0000.....		42,000	42,000	42,000	42,000				0		42,000			0	620	12/31/2018.	2.....
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%		01/01/2017	Redemption 100.0000.....		146,230	146,230	199,058	158,578			(12,348)	(12,348)		146,230			0	6,844	01/01/2021.	1FE.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser..		02/01/2017	Redemption 100.0000.....		85,547	85,547	93,379	85,942			(395)	(395)		85,547			0	2,780	08/01/2017.	1FE.....
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser..		03/01/2017	Paydown.....		5,899	5,899	5,899	5,882			17	17		5,899			0	45	01/25/2034.	1FM.....
761118 HD 3	Residential Accred Loans Inc RMBS Ser..		03/01/2017	Paydown.....		44,729	66,379	54,788	54,788				0		54,788		(10,059)	(10,059)	642	09/25/2035.	1FM.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		03/01/2017	Redemption 100.0000.....		11,832	11,832	12,372	12,058			(226)	(226)		11,832			0	139	11/01/2026.	2.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI		03/15/2017	Paydown.....		217,268	217,268	219,049	218,161			(893)	(893)		217,268			0	931	03/15/2033.	1FE.....
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		03/01/2017	Paydown.....		626	626	631	623				0		623		3	3	8	06/25/2028.	1FM.....
81441P CE 9	Security Natl Mtg Loan Tr RMBS Ser 2005-		03/01/2017	Paydown.....		13,147	13,147	13,069	13,147				0		13,147			0	114	02/25/2035.	1FM.....
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd..		01/15/2017	Redemption 100.0000.....		83,083	83,083	83,083	83,083				0		83,083			0	2,871	01/15/2019.	1.....
86363G AJ 3	2007-		03/01/2017	Paydown.....		59,849	60,374	54,485	54,485				0		54,485		5,364	5,364	401	04/25/2047.	1FM.....
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		03/15/2017	Redemption 100.0000.....		149,592	149,592	149,100	149,504			89	89		149,592			0	1,174	11/15/2018.	1.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		03/15/2017	Redemption 100.0000.....		24,419	24,419	24,419	24,419				0		24,419			0	270	04/15/2022.	2.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2017	Paydown.....		162,184	192,674	148,109	148,109				0		148,109		14,075	14,075	716	04/25/2037.	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		03/01/2017	Redemption 100.0000.....		20,361	20,361	20,361	20,361				0		20,361			0	226	08/01/2027.	2.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.		03/25/2017	Redemption 100.0000.....		8,866	8,866	10,165	9,189			(323)	(323)		8,866			0	113	01/25/2023.	2.....
01448Y AB 9	ALESCO Pfd Fdg Ltd ABS Ser 7A CI A1B 1	C	03/23/2017	Paydown.....		111,980	111,980	90,704	93,775				18,205	18,205	111,980			0	391	07/23/2035.	1FE.....

SCHEDULE D - PART 4

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

1	2	3	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)
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850.	D	03/01/2017.	Redemption	100.0000.....	.....109,081	.....109,081	.....109,081	.....109,081	.....	.....	.....	.....0	.....	.....109,081	.....	.....	.....0	.....1,323	03/01/2019.	1.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....10,029,460	.....10,172,984	.....10,282,303	.....9,902,874	.....62,170	.....95,555	.....0	.....157,725	.....0	.....10,111,508	.....0	.....(82,047)	.....(82,047)	.....707,646	XXX	XXX
8399997.	Total - Bonds - Part 4.....					.....168,442,082	.....149,020,174	.....150,464,822	.....168,422,670	(18,053,283)	.....71,335	.....0	.....(17,981,948)	.....0	.....150,491,630	.....0	17,950,453	...17,950,453	..3,155,114	XXX	XXX
8399999.	Total - Bonds.....					.....168,442,082	.....149,020,174	.....150,464,822	.....168,422,670	(18,053,283)	.....71,335	.....0	.....(17,981,948)	.....0	.....150,491,630	.....0	17,950,453	...17,950,453	..3,155,114	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....168,442,082	XXX	.....150,464,822	.....168,422,670	(18,053,283)	.....71,335	.....0	.....(17,981,948)	.....0	.....150,491,630	.....0	17,950,453	...17,950,453	..3,155,114	XXX	XXX

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

QE05.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					0	0					

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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NONE

QE09

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C.....		1FM.....	.....207,598	.....207,598	07/25/2036.....
14454A AE 9	Carrington Mtg Loan Tr RMBS Ser 2006-FRE.....		1FM.....	.....1,501,434	.....1,164,645	10/25/2036.....
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....		1FM.....	.....663,154	.....663,154	12/25/2046.....
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....		1FM.....	.....425,708	.....425,708	11/25/2036.....
81378E AA 1	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	.....3,207,299	.....3,207,299	05/25/2037.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			.....6,005,193	.....5,668,404	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....			.....6,005,193	.....5,668,404	XXX
6299999.	Total - Residential Mortgage-Backed Securities.....			.....6,005,193	.....5,668,404	XXX
6699999.	Subtotal - Bonds.....			.....6,005,193	.....5,668,404	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....			.....149,023	.....149,023	04/03/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			.....149,023	.....149,023	XXX
9999999.	Totals.....			.....6,154,216	.....5,817,427	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....177,502 Book/Adjusted Carrying Value \$.....83,377
- Average balance for the year: Fair Value \$.....6,802,490 Book/Adjusted Carrying Value \$.....6,531,751
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....5,668,404 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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
The Bank of New York Mellon..... New York, NY.....					25,040	130,144	205,659	XXX
Huntington National Bank..... Columbus, OH.....					(3,323,150)	(2,837,009)	(1,561,462)	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			13	13	13	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(3,298,097)	(2,706,853)	(1,355,790)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(3,298,097)	(2,706,853)	(1,355,790)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(3,298,097)	(2,706,853)	(1,355,790)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE13