



# QUARTERLY STATEMENT

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

## SCOTTSDALE INSURANCE COMPANY

NAIC Group Code..... 0140, 140  
(Current Period) (Prior Period)

Organized under the Laws of OH

Incorporated/Organized..... January 4, 1982

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 41297

Employer's ID Number..... 31-1024978

State of Domicile or Port of Entry OH

Country of Domicile US

Commenced Business..... July 1, 1982

ONE WEST NATIONWIDE BLVD..... COLUMBUS .... OH .... US .... 43215-2220

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

8877 N. GAINY CENTER DRIVE..... SCOTTSDALE .... AZ .... US .... 85258-2108 480-365-4000

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

(Area Code) (Telephone Number)

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)

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)

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(Area Code) (Telephone Number) (Extension)

866-315-1430

(Fax Number)

### OFFICERS

Name  
1. THOMAS EDWARD CLARK  
3. KENNETH ARI LEVINE

Title  
PRESIDENT  
VP & TREASURER

Name  
2. ROBERT WILLIAM HORNER III

Title  
VP & SECRETARY

PAMELA ANN BIESECKER  
GALE VERDELL KING

SVP-HEAD OF TAXATION  
EXEC VP-CHIEF ADMIN OFFC

THOMAS WAYNE JURGENS  
DAVID NEIL NELSON

SVP-BRKG-E&S  
SVP-CONTRC & PRG UNDRW

### OTHER

MARK ALLEN BERVEN  
DAVID NEIL NELSON

THOMAS EDWARD CLARK

THOMAS WAYNE JURGENS

MICHAEL PATRICK LEACH

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)

THOMAS EDWARD CLARK

1. (Printed Name)

PRESIDENT

(Title)

(Signature)

ROBERT WILLIAM HORNER III

2. (Printed Name)

VP & SECRETARY

(Title)

(Signature)

KENNETH ARI LEVINE

3. (Printed Name)

VP & TREASURER

(Title)

Subscribed and sworn to before me  
This 9 day of August 2017

Norma J. Perkins

a. Is this an original filing?

b. If no: 1. State the amendment number

2. Date filed

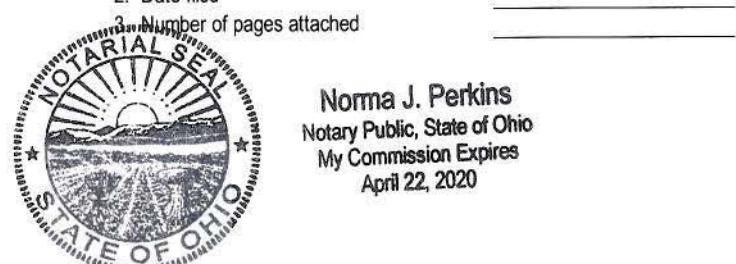
3. Number of pages attached

Yes [ X ] No [ ]

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

Statement for June 30, 2017 of the **SCOTTSDALE INSURANCE COMPANY**  
**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,222,120,625		1,222,120,625	1,226,387,518
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	286,513,173		286,513,173	287,086,358
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
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 (\$....(44,487,641)), cash equivalents (\$.....0) and short-term investments (\$....49,228,136).....	4,740,495		4,740,495	(33,731,504)
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	7,200,916		7,200,916	9,356,865
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,520,575,209	0	1,520,575,209	1,489,099,237
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	10,414,861		10,414,861	10,400,936
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	616,088,559	24,191,313	591,897,246	562,535,966
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	239,099,214	175,042	238,924,172	247,579,441
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	181,422,491		181,422,491	192,111,654
16.2 Funds held by or deposited with reinsured companies.....	623,133		623,133	588,152
16.3 Other amounts receivable under reinsurance contracts.....			0	8,637,075
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	1,688,953		1,688,953	
18.2 Net deferred tax asset.....	54,173,449	3,332,627	50,840,822	48,516,720
19. Guaranty funds receivable or on deposit.....	185,560		185,560	(18,504)
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.....	713		713	
23. Receivables from parent, subsidiaries and affiliates.....	20,787,982	375	20,787,607	113,886,544
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	11,461,157	3,042,549	8,418,608	9,987,892
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,656,521,281	30,741,906	2,625,779,375	2,683,325,113
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	2,656,521,281	30,741,906	2,625,779,375	2,683,325,113

**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. Deposits and prepaid assets.....	821,594	821,594	0	
2502. Funds held equity pools & associations.....	5,575,923		5,575,923	5,519,637
2503. Miscellaneous assets.....	2,571,351	494,123	2,077,228	2,647,409
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,492,289	1,726,832	765,457	1,820,846
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	11,461,157	3,042,549	8,418,608	9,987,892

**SCOTTSDALE INSURANCE COMPANY**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....139,517,890).....	503,756,389	484,144,500
2. Reinsurance payable on paid losses and loss adjustment expenses.....	123,365,721	113,527,907
3. Loss adjustment expenses.....	90,781,157	90,174,456
4. Commissions payable, contingent commissions and other similar charges.....	13,134,437	15,567,508
5. Other expenses (excluding taxes, licenses and fees).....	3,628,523	4,818,833
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	2,210,685	3,607,370
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		3,109,291
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....1,385,303,061 and including warranty reserves of \$.....502,582 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	318,842,842	315,232,712
10. Advance premium.....	6,274,996	5,547,652
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	576,939	578,001
12. Ceded reinsurance premiums payable (net of ceding commissions).....	663,475,993	712,194,515
13. Funds held by company under reinsurance treaties.....	578,777	547,812
14. Amounts withheld or retained by company for account of others.....	8,368,676	11,788,401
15. Remittances and items not allocated.....	2,730,302	5,004,411
16. Provision for reinsurance (including \$.....0 certified).....	13,681,238	13,681,238
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		281
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	82,594,036	110,913,523
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....	7,323,448	9,468,436
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	20,154,068	8,138,084
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,861,478,227	1,908,044,931
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,861,478,227	1,908,044,931
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	6,027,200	6,027,200
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.....	173,973,300	173,973,300
35. Unassigned funds (surplus).....	584,300,648	595,279,682
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).....	764,301,148	775,280,182
38. Totals (Page 2, Line 28, Col. 3).....	2,625,779,375	2,683,325,113

**DETAILS OF WRITE-INS**

2501. Contingent suit liability.....	333,820	409,348
2502. Escrow liability.....	138,800	67,600
2503. Miscellaneous liabilities.....	734,606	736,798
2598. Summary of remaining write-ins for Line 25 from overflow page.....	18,946,842	6,924,338
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	20,154,068	8,138,084
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

# SCOTTSDALE INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....822,250,962).....	801,381,336	787,208,147	1,593,338,551
1.2 Assumed..... (written \$....1,033,998,200).....	1,058,778,811	1,238,184,573	2,348,746,629
1.3 Ceded..... (written \$....1,469,672,903).....	1,477,191,236	1,643,255,870	3,174,334,463
1.4 Net..... (written \$....386,576,259).....	382,968,911	382,136,850	767,750,717
DEDUCTIONS:			
2. Losses incurred (current accident year \$....257,498,470):			
2.1 Direct.....	443,266,454	393,460,013	881,422,367
2.2 Assumed.....	670,135,538	650,593,119	1,353,879,453
2.3 Ceded.....	851,835,597	800,864,869	1,734,162,859
2.4 Net.....	261,566,395	243,188,263	501,138,961
3. Loss adjustment expenses incurred.....	37,937,647	37,234,773	72,312,412
4. Other underwriting expenses incurred.....	122,466,734	126,542,221	247,993,289
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	421,970,776	406,965,257	821,444,662
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(39,001,865)	(24,828,407)	(53,693,945)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	19,303,212	20,183,244	38,403,137
10. Net realized capital gains (losses) less capital gains tax of \$....(21,892).....	24,931	(1,427,749)	24,375,413
11. Net investment gain (loss) (Lines 9 + 10).....	19,328,143	18,755,495	62,778,550
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....72,982 amount charged off \$....1,494,441).....	(1,421,459)	(1,608,614)	(3,244,243)
13. Finance and service charges not included in premiums.....	2,629,630	2,979,143	5,821,389
14. Aggregate write-ins for miscellaneous income.....	4,399,834	1,001,925	3,089,670
15. Total other income (Lines 12 through 14).....	5,608,005	2,372,454	5,666,816
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(14,065,717)	(3,700,458)	14,751,421
17. Dividends to policyholders.....	237,237	263,236	526,212
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).....	(14,302,954)	(3,963,694)	14,225,209
19. Federal and foreign income taxes incurred.....	(1,667,059)	(6,830)	(2,799,023)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(12,635,895)	(3,956,864)	17,024,232
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	775,280,182	766,142,926	766,142,926
22. Net income (from Line 20).....	(12,635,895)	(3,956,864)	17,024,232
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....1,159,937.....	1,321,095	3,832,288	(3,821,554)
25. Change in net unrealized foreign exchange capital gain (loss).....	259,889	348,369	127,059
26. Change in net deferred income tax.....	3,433,010	3,585,189	(936,093)
27. Change in nonadmitted assets.....	2,428,228	(4,535,714)	(6,852,503)
28. Change in provision for reinsurance.....			189,329
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.....			
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.....	(5,785,361)	3,201,112	3,406,786
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(10,979,034)	2,474,380	9,137,256
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	764,301,148	768,617,306	775,280,182

### DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in contingent suit liability.....	75,528	(12,810)	(5,149)
1402. Other income.....	4,324,306	1,014,735	3,094,819
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).....	4,399,834	1,001,925	3,089,670
3701. Change in surplus miscellaneous.....	(5,785,361)	3,201,112	3,406,786
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).....	(5,785,361)	3,201,112	3,406,786

Statement for June 30, 2017 of the **SCOTTSDALE INSURANCE COMPANY**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	318,147,701	413,497,781	789,635,995
2. Net investment income.....	21,648,778	23,006,507	45,500,866
3. Miscellaneous income.....	26,050,335	13,487,399	2,884,744
4. Total (Lines 1 through 3).....	365,846,814	449,991,687	838,021,605
5. Benefit and loss related payments.....	221,362,795	243,558,802	508,326,134
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	165,021,809	166,416,869	321,260,329
8. Dividends paid to policyholders.....	238,298	256,354	555,073
9. Federal and foreign income taxes paid (recovered) net of \$ 5,783,490 tax on capital gains (losses).....	3,109,293	1,741,722	1,069,231
10. Total (Lines 5 through 9).....	389,732,195	411,973,747	831,210,767
11. Net cash from operations (Line 4 minus Line 10).....	(23,885,381)	38,017,940	6,810,838
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	72,585,972	62,177,295	251,587,659
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	3,046	2,478	2,242
12.7 Miscellaneous proceeds.....	2,141,714	4,424,176	2,519,612
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	74,730,732	66,603,949	254,109,513
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	67,351,229	55,914,181	255,120,375
13.2 Stocks.....			8,000,000
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	67,351,229	55,914,181	263,120,375
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).....	7,379,503	10,689,768	(9,010,862)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	54,977,877	(32,320,663)	4,268,945
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	54,977,877	(32,320,663)	4,268,945
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	38,471,999	16,387,045	2,068,921
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(33,731,504)	(35,800,425)	(35,800,425)
19.2 End of period (Line 18 plus Line 19.1).....	4,740,495	(19,413,380)	(33,731,504)

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

20.0001 Exchange of bond investment to bond investment.....		3,081,586	13,355,064
20.0002 Intercompany transfer of securities in.....		71,750,957	71,750,957
20.0003 Intercompany transfer of securities out.....			71,750,957

## **NOTES TO THE FINANCIAL STATEMENTS**

### **Note 1 – Summary of Significant Accounting Policies and Going Concern**

#### **A. Accounting Practices**

The accompanying statutory financial statements of Scottsdale Insurance Company (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance law. The NAIC's *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. 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
<b><u>Net Income</u></b>					
Scottsdale Insurance Company state basis (Page 4, Line 20,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ (12,635,895)	\$ 17,024,232
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(12,635,895)</u>	\$ <u>17,024,232</u>
<b><u>Surplus</u></b>					
Scottsdale Insurance Company state basis (Page 3, Line 37,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 764,301,148	\$ 775,280,182
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>764,301,148</u>	\$ <u>775,280,182</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**

No significant changes from prior year end.

### **Note 4 – Discontinued Operations**

Not applicable.

### **Note 5 – Investments**

#### **A. Mortgage Loans**

No significant changes from prior year end.

#### **B. Troubled Debt Restructuring**

Not applicable.

#### **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	\$ (862,777)
2. 12 Months or Longer	\$ (46,332)

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

1. Less than 12 Months	\$ 84,947,755
2. 12 Months or Longer	\$ 584,514

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 \$7,200,915 as of June 30, 2017.

**F. Real Estate**

Not applicable.

**G. Low-Income Housing Tax Credits**

Not applicable.

# NOTES TO THE FINANCIAL STATEMENTS

## H. Restricted Assets

### 1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$-	\$-	\$-	\$-	\$-	\$-	\$-
b. Collateral held under security lending agreements	69,083,153	-	-	-	69,083,153	13,118,828	55,964,325
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	6,048,396	-	-	-	6,048,396	6,048,396	-
k. On deposit with other regulatory bodies	5,503,644	-	-	-	5,503,644	5,503,644	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	\$80,635,193	\$-	\$-	\$-	\$80,635,193	\$24,670,868	\$55,964,325

(a) Subset of Column 1  
 (b) Subset of Column 3

## NOTES TO THE FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$-	\$-	0.00%	0.00%
b. Collateral held under security lending agreements	-	69,083,153	2.69%	2.73%
c. Subject to repurchase agreements	-	-	0.00%	0.00%
d. Subject to reverse repurchase agreements	-	-	0.00%	0.00%
e. Subject to dollar repurchase agreements	-	-	0.00%	0.00%
f. Subject to dollar reverse repurchase agreements	-	-	0.00%	0.00%
g. Placed under option contracts	-	-	0.00%	0.00%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	0.00%	0.00%
i. FHLB capital stock	-	-	0.00%	0.00%
j. On deposit with states	-	6,048,396	0.24%	0.24%
k. On deposit with other regulatory bodies	-	5,503,644	0.21%	0.22%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	0.00%	0.00%
m. Pledged as collateral not captured in other categories	-	-	0.00%	0.00%
n. Other restricted assets	-	-	0.00%	0.00%
o. Total Restricted Assets	\$-	\$80,635,193	3.14%	3.19%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable.

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable.

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

Not applicable.

## **NOTES TO THE FINANCIAL STATEMENTS**

### **Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

Not applicable.

### **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.

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

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

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

## NOTES TO THE FINANCIAL STATEMENTS

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

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

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

Independent pricing services are most often utilized to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities are available. For these bonds and stocks, the Company obtains the pricing services' methodologies, pricing from additional sources, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

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

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

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

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

	Level 1	Level 2	Level 3	Total
<b>Assets at Fair Value</b>				
Industrial and miscellaneous	\$ -	\$ 18,989,500	\$ -	\$ 18,989,500
<b>Total Bonds</b>	<b>\$ -</b>	<b>\$ 18,989,500</b>	<b>\$ -</b>	<b>\$ 18,989,500</b>
Securities lending collateral assets	-	64,391	-	64,391
<b>Total Assets at Fair Value</b>	<b>\$ -</b>	<b>\$ 19,053,891</b>	<b>\$ -</b>	<b>\$ 19,053,891</b>

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$1,240,780,259	\$1,203,131,125	\$297,933,118	\$937,185,677	\$5,661,464	\$-
Stocks	286,513,173	286,513,173	-	-	286,513,173	-
Short-term investments	49,228,136	49,228,136	-	49,228,136	-	-
Securities lending collateral assets	7,136,525	7,136,525	7,136,525	-	-	-
<b>Total Assets</b>	<b>\$1,583,658,093</b>	<b>\$1,546,008,959</b>	<b>\$305,069,643</b>	<b>\$986,413,813</b>	<b>\$292,174,637</b>	<b>\$-</b>

D. Not Practicable to Estimate Fair Value

Not applicable.

### Note 21 - Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

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

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

No significant changes from prior year end.

F. Subprime Mortgage Related Risk Exposure

No significant changes from prior year end.

## **NOTES TO THE FINANCIAL STATEMENTS**

### G. Insurance-Linked Securities

On May 4, 2017, the Company and certain of its affiliates entered into an agreement with Caelus Re V Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing collateralized, multiyear property catastrophe loss protection through the capital markets. The catastrophe bond, Caelus Re 2017-1, issued as part of this agreement provides reinsurance coverage to the Company and certain of its affiliates for catastrophic events, including hurricanes, winter storms, convective storms, wildfire, meteorite, volcanic eruption, earthquakes and the fires following earthquakes. The catastrophe bond is an indemnity trigger-based bond where the Company and certain of its affiliates recover losses in excess of specified levels of annual aggregate catastrophic claims with a franchise deductible of \$50 million for each catastrophic event. For the 2017 risk period, the Caelus Re 2017-1 catastrophe bond provides national coverage at 30% of annual aggregate losses between \$1.5 billion and \$2.75 billion. The coverage is effective June 1, 2017 and expires on May 31, 2020.

#### **Note 22 - Events Subsequent**

##### Type I – Recognized Subsequent Events:

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

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

##### Type II – Nonrecognized Subsequent Events:

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

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

#### **Note 23 Reinsurance**

No significant changes from prior year end.

#### **Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination**

No significant changes from prior year end.

#### **Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses**

As of December 31, 2016, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$574.3 million. On January 1, 2017, loss and loss adjustment expense reserves of \$1.1 million were transferred from the Company as a result of the changes to the pooling and quota share agreements, effective January 1, 2017. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$141.9 million for the six months ended June 30, 2017. As of June 30, 2017, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$438.0 million. There has been unfavorable prior-year development of \$6.7 million during the six months ended June 30, 2017, primarily driven by higher than expected claim emergence levels in commercial lines, partially offset by standard auto.

#### **Note 26 - Intercompany Pooling Arrangements**

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

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

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

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

	NAIC #	June 30, 2017 Pool	December 31, 2016 Pool
Nationwide Mutual Insurance Company	23787	72.0%	83.0%
Nationwide Mutual Fire Insurance Company	23779	23.0%	12.0%
Scottsdale Insurance Company	41297	4.0%	4.0%
Farmland Mutual Insurance Company	13838	1.0%	1.0%

All of the other companies in the Nationwide Pool have a 0% retrocession. The zero percent participants in the Nationwide Pool as of June 30, 2017 are: Nationwide General Insurance Company (NAIC #23760), Nationwide Property and Casualty Insurance Company (NAIC #37877), Nationwide Affinity Insurance Company of America (NAIC #26093), Crestbrook Insurance Company (NAIC #18961), Allied Insurance Company of America (NAIC #10127), Nationwide Assurance Company (NAIC #10723), Nationwide Lloyds (NAIC #42110), Nationwide Insurance Company of Florida (NAIC #10948), AMCO Insurance Company (NAIC #19100), Allied Property and Casualty Insurance Company (NAIC #42579), Depositors Insurance Company (NAIC #42587), Nationwide Agribusiness Insurance Company (NAIC #28223), Nationwide Insurance Company of America (NAIC #25453), Titan Indemnity Company (NAIC #13242), Victoria Fire & Casualty Company (NAIC #42889), Victoria Automobile Insurance Company (NAIC #10644), Victoria Specialty Insurance Company (NAIC #10777), Victoria Select Insurance Company (NAIC #10105), Victoria National Insurance Company (NAIC #10778), Harleysville Preferred Insurance Company (NAIC #35696), Harleysville Insurance Company of New Jersey (NAIC #42900), Harleysville Worcester Insurance Company (NAIC #26182), Harleysville Insurance Company of New York (NAIC #10674), Harleysville Lake States Insurance Company (NAIC #14516), Harleysville Insurance Company (NAIC #23582) and Veterinary Pet Insurance Company (NAIC #42285).

All lines of business are subject to the pooling agreements.

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

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

As of June 30, 2017, the following companies remain covered under a separate 100% quota share reinsurance agreement with Scottsdale Insurance Company: Scottsdale Surplus Lines Insurance Company, Western Heritage Insurance Company, Scottsdale Indemnity Company and Freedom Specialty Insurance Company. Scottsdale Insurance Company then cedes 100% of this business to the Nationwide Pool.

## **NOTES TO THE FINANCIAL STATEMENTS**

### **Note 27 - Structured Settlements**

No significant changes from prior year end.

### **Note 28 - Health Care Receivables**

Not applicable.

### **Note 29 – Participating Policies**

Not applicable.

### **Note 30 – Premium Deficiency Reserves**

No significant changes from prior year end.

### **Note 31 – High Deductibles**

Not applicable.

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

No significant changes from prior year end.

### **Note 33 - Asbestos/Environmental Reserves**

No significant changes from prior year end.

### **Note 34 – Subscriber Savings Accounts**

Not applicable.

### **Note 35 – Multiple Peril Crop Insurance**

Not applicable.

### **Note 36 – Financial Guaranty Insurance**

Not applicable.

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES****GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?  Yes [ ]  No [ X ]

1.2 If yes, has the report been filed with the domiciliary state?  Yes [ ]  No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?  Yes [ ]  No [ X ]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  Yes [ X ]  No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?  Yes [ ]  No [ X ]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  Yes [ ]  No [ 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 NAIC Company Code	3 State of Domicile
Name of Entity		

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).  03/13/2013

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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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:

# SCOTTSDALE INSURANCE COMPANY

## 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:

\$ 9,591,299

### 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:

\$ 0

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:

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
287,086,358	286,513,173
0	0
0	0
0	0
\$ 287,086,358	\$ 286,513,173
\$ 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: \$ 7,200,916

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 7,200,916

16.3 Total payable for securities lending reported on the liability page: \$ 7,323,448

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*

Yes [X] No [ ]

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

1	2
Name of Custodian(s)	Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
BNY Trust of Canada	320 Bay St., 11th Floor, Toronto, ON M5H 4A6

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [ ] No [X]

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?

Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes [ ] No [X]

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

1	2	3	4	5
Central Registration Depository	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES**

Number				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 [  ] No [  ]

18.2 If no, list exceptions:

**GENERAL INTERROGATORIES (continued)****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

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

If yes, attach an explanation.

The pooling retention percentage for Nationwide Mutual Insurance Company decreased from 83% to 72%. The pooling retention percentage for Nationwide Mutual Fire Insurance Company increased from 12% to 23%. The following companies have been added to the Nationwide Intercompany Pooling Agreement as 0% retrocessionaires: Nationwide Assurance Company, Nationwide Lloyds, Nationwide Insurance Company of Florida, Nationwide Insurance Company of America, Titan Indemnity Company and Veterinary Pet Insurance Company.

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

If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximu m 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 56.000%  
 5.2 A&H cost containment percent 0.000%  
 5.3 A&H expense percent excluding cost containment expenses 36.000%

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

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

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

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

**SCOTTSDALE INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**NONE**

# SCOTTSDALE INSURANCE COMPANY

## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

### Current Year to Date - Allocated by States and Territories

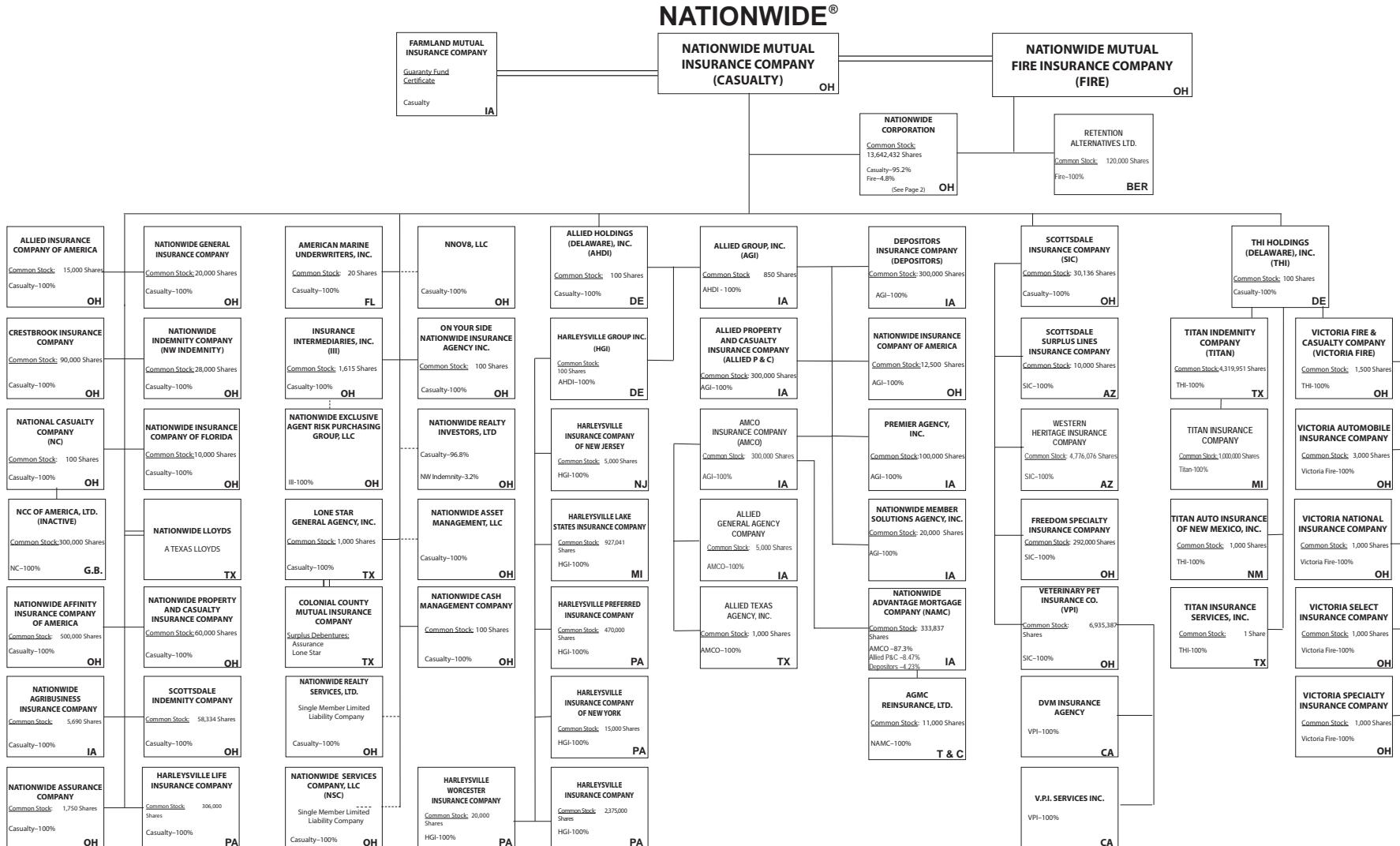
States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	.AL	E.....	12,267,146	12,120,896	4,307,775	3,558,192	12,583,394
2. Alaska.....	.AK	E.....	1,537,531	1,558,867	51,176	20,766	4,050,405
3. Arizona.....	.AZ	L.....	5,027,032	5,487,551	2,782,736	2,510,965	6,321,922
4. Arkansas.....	.AR	E.....	5,588,701	5,550,292	1,581,635	3,185,202	10,603,005
5. California.....	.CA	E.....	145,348,080	135,113,386	53,595,341	66,590,374	238,167,147
6. Colorado.....	.CO	E.....	13,863,096	13,274,835	15,744,476	5,638,786	49,841,477
7. Connecticut.....	.CT	E.....	5,912,900	4,825,979	2,592,700	3,298,649	10,944,912
8. Delaware.....	.DE	L.....	304,158	411,225		47,500	835,415
9. District of Columbia.....	.DC	E.....	7,124,299	6,389,968	179,607	255,101	6,656,938
10. Florida.....	.FL	E.....	103,741,029	97,565,502	40,006,628	49,190,476	159,981,555
11. Georgia.....	.GA	E.....	23,181,748	18,831,844	13,953,632	9,207,376	29,016,008
12. Hawaii.....	.HI	E.....	6,417,309	6,438,319	4,558,506	1,626,605	10,318,822
13. Idaho.....	.ID	E.....	2,738,592	2,599,997	617,584	340,458	3,166,550
14. Illinois.....	.IL	E.....	19,528,661	19,625,296	7,228,541	4,914,829	47,380,409
15. Indiana.....	.IN	E.....	14,017,998	13,696,451	8,115,411	5,475,946	25,625,857
16. Iowa.....	.IA	E.....	3,389,648	3,426,088	1,267,909	361,819	6,596,283
17. Kansas.....	.KS	E.....	4,224,143	4,783,553	1,449,836	1,872,751	5,685,048
18. Kentucky.....	.KY	E.....	4,092,462	3,846,891	3,420,820	3,261,544	5,353,891
19. Louisiana.....	.LA	E.....	47,801,145	43,858,631	15,491,431	21,856,353	66,028,520
20. Maine.....	.ME	E.....	926,342	728,187	188,585	64,184	1,540,637
21. Maryland.....	.MD	E.....	7,126,459	6,314,340	1,623,865	8,703,914	10,057,585
22. Massachusetts.....	.MA	E.....	12,771,002	11,236,933	3,388,110	6,604,843	28,904,803
23. Michigan.....	.MI	E.....	5,618,682	5,372,151	1,619,393	2,098,661	11,471,853
24. Minnesota.....	.MN	E.....	7,599,363	8,365,408	2,238,581	1,356,713	22,687,665
25. Mississippi.....	.MS	E.....	7,965,123	7,591,826	2,350,834	2,786,433	8,605,982
26. Missouri.....	.MO	E.....	9,428,099	9,604,664	5,745,919	3,073,822	14,249,630
27. Montana.....	.MT	E.....	4,521,689	4,297,908	9,292,094	2,689,624	4,930,960
28. Nebraska.....	.NE	E.....	3,055,144	3,087,428	1,268,155	318,493	4,749,925
29. Nevada.....	.NV	E.....	4,722,891	4,408,827	516,419	1,445,495	9,789,431
30. New Hampshire.....	.NH	E.....	961,716	789,747	426,379	(109,129)	1,445,982
31. New Jersey.....	.NJ	E.....	29,538,069	32,521,523	16,673,318	22,215,970	82,926,589
32. New Mexico.....	.NM	E.....	4,987,040	4,122,057	1,972,231	1,904,651	9,337,351
33. New York.....	.NY	E.....	86,588,425	129,302,251	54,753,251	38,584,022	608,588,229
34. North Carolina.....	.NC	E.....	13,297,098	13,960,478	3,679,316	4,271,705	14,629,520
35. North Dakota.....	.ND	E.....	2,391,414	1,862,424	240,380	.85,400	1,636,845
36. Ohio.....	.OH	L.....	2,538,635	2,516,551	168,845	334,217	3,929,841
37. Oklahoma.....	.OK	E.....	9,360,468	8,299,457	3,944,435	5,629,572	11,927,454
38. Oregon.....	.OR	E.....	7,400,940	6,187,676	2,245,789	3,603,073	21,283,293
39. Pennsylvania.....	.PA	E.....	13,434,167	13,093,351	12,928,408	5,926,203	30,660,491
40. Rhode Island.....	.RI	E.....	2,091,547	1,889,014	324,934	189,446	3,640,239
41. South Carolina.....	.SC	E.....	12,923,396	11,730,198	11,711,039	10,347,006	27,839,632
42. South Dakota.....	.SD	E.....	1,041,620	983,837	21,203	.91,991	1,029,944
43. Tennessee.....	.TN	E.....	8,899,322	8,571,944	4,146,645	7,241,872	11,670,906
44. Texas.....	.TX	E.....	97,757,788	87,008,822	36,287,738	48,377,891	139,642,121
45. Utah.....	.UT	E.....	4,023,074	3,691,604	1,030,593	488,251	6,647,562
46. Vermont.....	.VT	E.....	.657,959	605,537	480,137	.39,135	1,668,133
47. Virginia.....	.VA	E.....	12,445,931	11,164,009	2,252,203	2,371,750	17,884,453
48. Washington.....	.WA	E.....	13,952,553	13,764,919	9,219,465	5,079,491	30,583,625
49. West Virginia.....	.WV	E.....	2,608,774	1,912,221	1,072,958	303,942	5,811,640
50. Wisconsin.....	.WI	E.....	3,521,897	3,739,022	1,217,655	1,836,635	6,197,965
51. Wyoming.....	.WY	E.....	1,834,044	1,706,089	.600,327	.698,698	1,924,822
52. American Samoa.....	.AS	N.....					
53. Guam.....	.GU	N.....					
54. Puerto Rico.....	.PR	E.....	150,246	147,587			168,746
55. US Virgin Islands.....	.VI	E.....		280,000			.83,971
56. Northern Mariana Islands.....	.MP	N.....					
57. Canada.....	.CAN	N.....	4,367	4,855			1,652
58. Aggregate Other Alien.....	.OT	XXX.....	0	5,463	0	162,055	354,806
59. Totals.....		(a) 3	822,250,962	820,273,879	370,574,948	372,029,721	1,857,661,841
							1,653,604,339

### DETAILS OF WRITE-INS

58001. Bermuda	BMU.....	XXX.....					210,088	230,494
58002. England	EG.....	XXX.....		5,463		162,055	144,718	141,757
58003.		XXX.....						
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	5,463	0	162,055	354,806		372,251

(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.

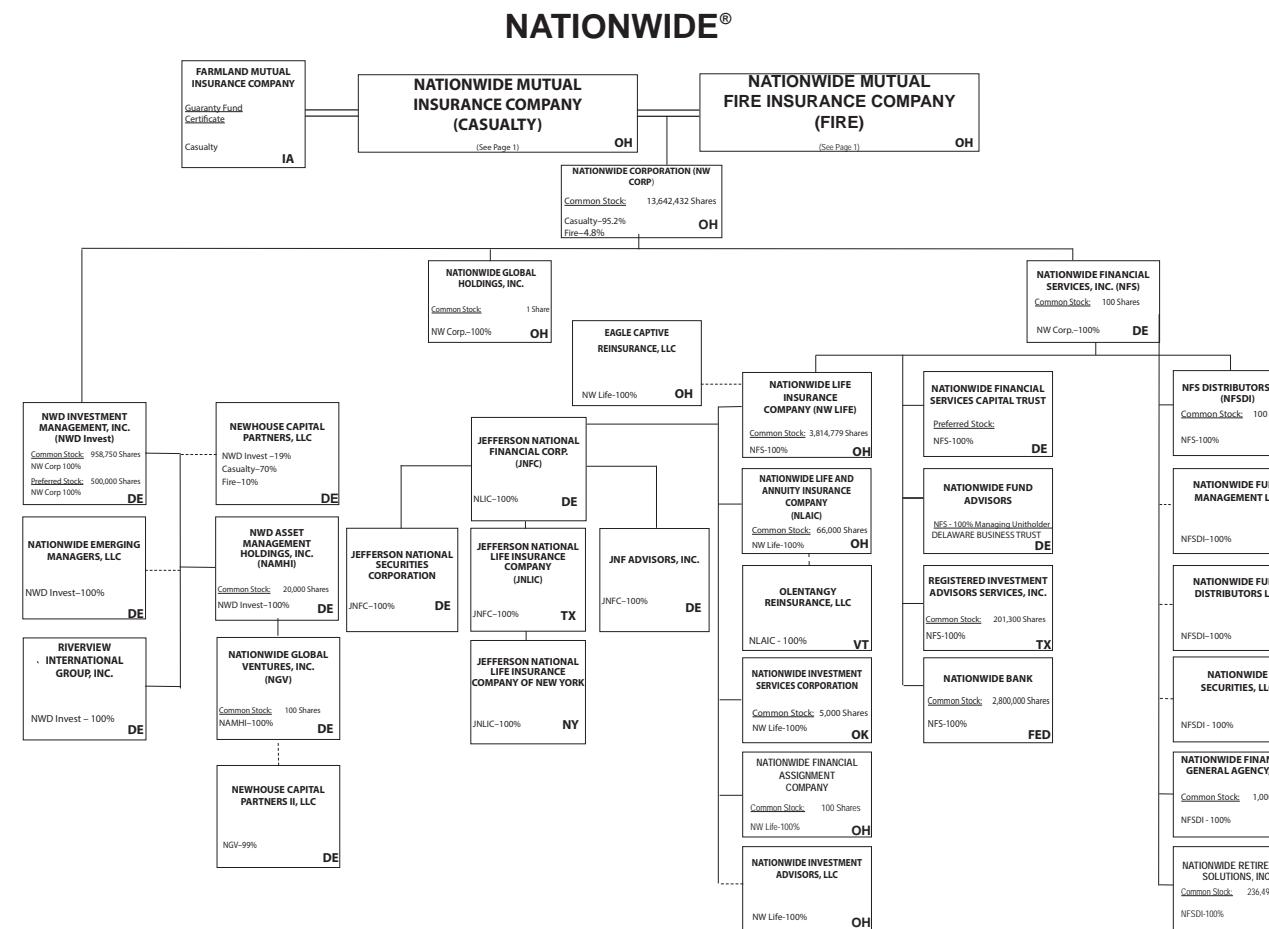
(a) Insert the number of D and L responses except for Canada and Other Alien.



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

June 30, 2017 Page 1

(Casualty/Fire subsidiaries)



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

June 30, 2017 Page 2

(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)	*
<b>Members</b>															
0140	Nationwide.....	31-1486309..	4595018		0.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4810074		0.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4869474		0.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4810047		0.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4810038		0.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1733036..	4594963		0.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	26-2451988..	4288132		0.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	5113932		0.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4810083		0.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	5113923		0.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1580283..	5042171		0.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1580283..	4960960		0.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4810092		0.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	5092952		0.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1580283..	4590835		0.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1580283..	4591140		0.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4595009		0.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	31-1486309..	4890843		0.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4590750		0.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4810104		0.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4671583		0.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4590602		0.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4671499		0.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4671789		0.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4590778		0.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4890834		0.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4869465		0.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	5042612		0.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
						828 at the Yard Condominiums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....	
0140	Nationwide.....	20-4939866..	5012286		0.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4890759		0.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4590611		0.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4590787		0.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4903921		0.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4903912		0.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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? *	
0140	Nationwide.....	20-4939866..	4869438		0.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	20-4939866..			0.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	31-1486309..	5092943		0.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	31-1486309..	4810029		0.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	31-1486309..	5082001		0.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	31-1680808..	4594833		0.....	AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....60.000	Nationwide Mutual Insurance Company.....	....N.....	1.....	
0140	Nationwide.....	31-1580283..	4590992		0.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	52-2227314..	4287247		0.....	AGMC Reinsurance, Ltd.....	TCA.....	IA.....	Nationwide Advantage Mortgage Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	42-1011300..	4287229		0.....	ALLIED General Agency Company.....	IA.....	IA.....	AMCO Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	42-0958655..	1677548		0.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	46-4628790..	4613462		0.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....Y.....		
0140	Nationwide.....	10127..	27-0114983..		0.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
Q12.1	Nationwide.....	42579..	42-1201931..		0.....	ALLIED Property and Casualty Insurance Company	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
	Nationwide.....		42-1527863..		0.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
	Nationwide.....	19100..	42-6054959..		0.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
	Nationwide.....		59-1031596..		0.....	American Marine Underwriters, Inc.....	FL.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
	Nationwide.....		81-4532504..		0.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
	Nationwide.....		82-2001573..		0.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
	Nationwide.....		31-1580283..		0.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
		0.....	n/a.....		0.....	Arena District Garage Condominium Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	....N.....	2.....	
		0.....	90-0280710..		0.....	Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	....N.....	2.....	
		0.....	n/a.....		0.....	Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	....N.....	2.....	
	Nationwide.....		31-1486309..		0.....	Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....		26-4083207..		0.....	Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....		31-1184438..		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..		0.....	Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....60.000	Nationwide Mutual Insurance Company.....	....N.....	1.....	
0140	Nationwide.....		20-3624379..		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..		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..		0.....	CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....		20-1618232..		0.....	CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....		0.....		n/a.....	Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	....N.....	2.....	
0140	Nationwide.....		31-1579973..		0.....	COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	....30.757	Other non-Nationwide.....	....N.....	1.....	
0140	Nationwide.....		29262..		0.....	Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....		Other non-Nationwide.....	....N.....	2.....	

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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? *	
0140	Nationwide	18961...	45-4901238..	68-0066866...	n/a.....	0.....	Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide	31-1486309...	42587...	31-1486309...	4288178	0.....	Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	42587...	42-1207150..	4287162	.....	0.....	Crewwville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	42587...	42-1207150..	4287162	.....	0.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	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	47-4523959...	4287694	0.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	15821...	20-1945276..	459090255	4890825	0.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	20-1945276..	459090255	4890825	.....	0.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide	20-1945276..	459090255	4890825	.....	0.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide	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.....	.....
0140	Nationwide	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	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	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	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	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	41-0417250..	0.....	Harleysville Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	42900...	23-2253669..	4442158	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	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	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	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	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	4442372	0.....	Harleysville Worcester Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	32-0051216..	4596903	4596903	4596903	0.....	Hideaway Properties Corporation.....	CA.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide	31-0871532..	4288020	4288020	4288020	0.....	Insurance Intermediaries, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	20-3289512..	3848436	3848436	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	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	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	5113503	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	4097802	4097802	0.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide	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	5111938	5111938	0.....	JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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)	*
Q12.3	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.....
	Nationwide.....	31-1486309.....	4590312		0.....	JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
	Nationwide.....	74-1395229.....	4613350		0.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....	11991.....	38-0865250.....	4288187	0.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		AC000920.....	4614900	0.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		42-1154244.....	2889795	0.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	87.300	.....	Nationwide Mutual Insurance Company.....	Y.....	1.....
	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.....
	Nationwide.....		42-1154244.....	2889795	0.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	.....	Nationwide Mutual Insurance Company.....	Y.....	1.....
	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.....	.....
	Nationwide.....	28223.....	42-1015537.....	4288208	0.....	Nationwide Agribusiness Insurance Company.....	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-1578869.....	4288075	0.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	90.000	.....	Nationwide Mutual Insurance Company.....	N.....	1.....
Q12.3	Nationwide.....		20-8670712.....	4288114	0.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....	10723.....	95-0639970.....	4288217	0.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-1592130.....	2729677	0.....	Nationwide Bank.....	OH.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
	Nationwide.....		31-1036287.....	4288123	0.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-4416546.....	3828081	0.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	.....	Nationwide Mutual Insurance Company.....	Y.....	1.....
	Nationwide.....		31-4416546.....	3828081	0.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	4.800	.....	Nationwide Mutual Insurance Company.....	Y.....	1.....
	Nationwide.....		04-3679407.....	4286839	0.....	Nationwide Emerging Managers, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	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.....	.....
	Nationwide.....		31-1667326.....	4286932	0.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		23-2412039.....	4287087	0.....	Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-6554353.....	4286978	0.....	Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc. ....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-1486870.....	3828063	0.....	Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		52-6969857.....	4286996	0.....	Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc. ....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-1748721.....	4287050	0.....	Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-0900518.....	4287041	0.....	Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....	23760.....	31-4425763.....	4287957	0.....	Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		31-1570938.....	4286398	0.....	Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....		04-3732385.....	4286857	0.....	Nationwide Global Ventures, Inc.....	DE.....	NIA.....	NWD Asset Management Holdings, Inc.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....	10070.....	31-1399201.....	2839398	0.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....	25453.....	95-2130882.....	4287180	0.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc. ....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....
	Nationwide.....	10948.....	31-1613686.....	4287966	0.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	.....	Nationwide Mutual Insurance Company.....	N.....	.....

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	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	.....	Nationwide Life and Annuity Insurance Company	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....		
0140	Nationwide.....	66869..	31-4156830..	2819288	.....	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.....	

Q12.4

## 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)	*
Q12.5	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.....
	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.....
	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.....
	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.....
	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.....	
	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.....	
	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.....
	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.....
	Nationwide.....	42110..	75-1780981..	....4287984	.....	0.....	Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....		Nationwide Mutual Insurance Company.....	....N.....	2.....
	Nationwide.....	.....	42-1373380..	....4287210	.....	0.....	Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	Nationwide.....	31-41771	75-3191025..	....4597094	.....	0.....	Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	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.....	
	Nationwide.....	23779..	82-0549218..	....3828090	.....	0.....	Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	....N.....	2.....
	Nationwide.....	23787..	31-4177100..	....3828072	.....	0.....	Nationwide Mutual Insurance Company.....	OH.....	UDP.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	....N.....	2.....
	Nationwide.....	.....	34-2012765..	....4288084	.....	0.....	Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	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.....	
	Nationwide.....	.....	31-1486309..	....4288105	.....	0.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	....96.800	Nationwide Mutual Insurance Company.....	....N.....	1.....
	Nationwide.....	.....	31-1486309..	....4288105	.....	0.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	....3.200	Nationwide Mutual Insurance Company.....	....N.....	1.....
	Nationwide.....	.....	31-1486309..	....4590264	.....	0.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	Nationwide.....	n/a.....	.....	....4288066	.....	0.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	Nationwide.....	.....	73-0948330..	....4287096	.....	0.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	Nationwide.....	.....	36-2434406..	....4287078	.....	0.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	Nationwide.....	.....	31-4177100..	....4288093	.....	0.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
	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.....
	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.....	
	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.....
	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.....
	Nationwide.....	.....	20-5976272..	....4595410	.....	0.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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? *	
0140	Nationwide.....	11-3651828..	4588168		0.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	20-0585594..	4286866		0.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	99.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	13-4110716..	4286679		0.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	19.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	13-4110716..	4286679		0.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	70.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	13-4110716..	4286679		0.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company..	ownership.....	10.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	31-1630871..	4287032		0.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc. ....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	14-1892640..	4596677		0.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	49.990	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	14-1892640..	4596677		0.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company .....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	14-1892640..	4596677		0.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
0140	Nationwide.....	46-3762545..	4750442		0.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	20-4939866..	4590817		0.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
0140	Nationwide.....	26-4083207..	4590385		0.....	Northstar Commercial Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
Q12.6						Northstar Master Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....	
	Nationwide.....	26-4083354..	4594909		0.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	31-1486309..	4594794		0.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	Nationwide.....	31-1486309..	4594815		0.....	NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	Nationwide.....	31-1486309..	4595027		0.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	Nationwide.....	31-1486309..	4590246		0.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	Nationwide.....	31-1486309..	4590282		0.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	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.....	
	Nationwide.....	26-0212217..	4590394		0.....	NRI Equity Tampa, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....	
	Nationwide.....	31-1486309..	4590376		0.....	NRI Maxtown, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....	
	Nationwide.....	30-4939866..	4590406		0.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	Nationwide.....	31-1486309..	4596912		0.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	Nationwide.....	31-1486309..	4590349		0.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	Nationwide.....	26-4083354..	4869456		0.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....		
	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.....		
	Nationwide.....	90-0729552..	4596695		0.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	90-0729552..	4596695		0.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company..	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	27-4700627..	4596716		0.....	NTCP 2011-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	46-0741029..	4464703		0.....	NTCP 2012-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	46-3309896..	4586164		0.....	NTCP 2013-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	46-4111078..	4596743		0.....	NTCP 2014-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	47-1404116..	4802734		0.....	NTCP 2014-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....	
	Nationwide.....	47-1413242..	4809948		0.....	NTCP 2014-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....	

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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? *	
0140	Nationwide.....	47-3909345..	4869483		0.....	NTCP 2015-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	.....N.....	1.....	
0140	Nationwide.....	47-4148470..	4890807		0.....	NTCP 2015-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	.....0.010	Nationwide Mutual Insurance Company.....	.....N.....	1.....	
.....0.....	.....	81-3836925..	5048678		0.....	NTCP 2016-A, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	other.....	.....	Other non-Nationwide.....	.....N.....	2.....	
0140	Nationwide.....	82-2015065..			0.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	81-0936428..	4966663		0.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	26-1903919..	5012295		0.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	81-2326191..	5011609		0.....	NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	46-3654078..	4593621		0.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	81-1263284..	4960979		0.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	81-1246932..	4958855		0.....	NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	81-1869861..	4984911		0.....	NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	47-4999493..	4902223		0.....	NW-Belleview, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	81-1211881..	4962151		0.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	46-3674167..	4595090		0.....	NW-Cedar Springs, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	81-1285433..	4961024		0.....	NW-College Park, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591038		0.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591261		0.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591056		0.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590545		0.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590273		0.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4981134		0.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590554		0.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590518		0.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590509		0.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590572		0.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590527		0.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590581		0.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4590536		0.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591298		0.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591083		0.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591300		0.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591113		0.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591319		0.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591131		0.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	04-3679396..	4286848		0.....	NWD Asset Management Holdings, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		
0140	Nationwide.....	31-1580283..	4591328		0.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	.....100.000	Nationwide Mutual Insurance Company.....	.....N.....		

Q12.7

## 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		30-0876022..	.4810010		0.....	NWD Franklinton, LLC.....	DE.....	NIA.....	NWD Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		31-1636299..	.4286594		0.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		31-1580283..	.4587965		0.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide		47-4036460..	.4869492		0.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.74.030	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide		47-4036460..	.4869492		0.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	.24.970	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide		81-2327221..	.5013443		0.....	NW-Deerfield II, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-4401901..	.5082010		0.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		46-4330384..	.4750443		0.....	NW-Hudnall, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		82-1881115..			0.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		47-2482818..	.4810122		0.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		47-1497429..	.4809957		0.....	NW-Jefferson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-1232565..	.4961042		0.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-1671648..	.4981116		0.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-5146596..	.5092961		0.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-5146266..	.5092989		0.....	NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		46-2457568..	.4591467		0.....	NW-Montrose, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		46-3888719..	.4593603		0.....	NW-Park 288, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		47-1740812..	.4809966		0.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		46-2469044..	.4591494		0.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		47-2449044..	.4810113		0.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-1603024..	.4981086		0.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-1619428..	.4981107		0.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		81-1861190..	.4984902		0.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		46-1100378..	.4591524		0.....	NW-Triangle, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	.100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide		46-5764783..	.4809939		0.....	NW-Tysons, 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.....

Q12.8

## 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)	*
Q12.9	0.....	n/a.....	n/a.....			0.....	Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
	Nationwide.....	31-1486309.....	4590358			0.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	20-1169305.....	4564032			0.....	Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	39-1907217.....	4287201			0.....	Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	75-2938844.....	4287005			0.....	Registered Investment Advisors Services, Inc.....	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	82-0549218.....	4288244			0.....	Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	20-2726014.....	4595278			0.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
	Nationwide.....	20-2726014.....	4595278			0.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
	Nationwide.....	20-2726014.....	4595278			0.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
	Nationwide.....	22-3655264.....	4286530			0.....	Riverview International Group, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	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.....
	Nationwide.....	20-8027258.....	4595335			0.....	Riverview Multi Series Fund, LL - Class N.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
Q12.9	Nationwide.....	15580.....	31-1117969.....	4288002		0.....	Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	41297.....	31-1024978.....	3091988		0.....	Scottsdale Insurance Company.....	OH.....	RE.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	10672.....	86-0835870.....	4287649		0.....	Scottsdale Surplus Lines Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	91-2158214.....	n/a.....			0.....	The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
	Nationwide.....	86-1094799.....	n/a.....			0.....	The Hideaway Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
	Nationwide.....	20-3541511.....	n/a.....			0.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
	Nationwide.....	20-3541507.....	n/a.....			0.....	The Madison Club Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
	Nationwide.....	31-1610040.....	2989882			0.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
	Nationwide.....	52-2031677.....	4287751			0.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	
	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.....	
	Nationwide.....	13242.....	74-2286759.....	4287797		0.....	Titan Indemnity Company.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	36269.....	86-0619597.....	4287845		0.....	Titan Insurance Company.....	MI.....	IA.....	Titan Indemnity Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	75-1284530.....	4287890			0.....	Titan Insurance Services, Inc.....	TX.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	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.....
	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.....
	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.....
	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.....
	Nationwide.....	33-0160222.....	4653196			0.....	V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
	Nationwide.....	42285.....	95-3750113.....	4287685		0.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? *	
0140	Nationwide.....	10644...	34-1785903...	....4287911	.....	0.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
0140	Nationwide.....	42889...	34-1394913...	....4287827	.....	0.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
0140	Nationwide.....	10778...	34-1842604...	....4287920	.....	0.....	Victoria National Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
0140	Nationwide.....	10105...	34-1777972...	....4287939	.....	0.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
0140	Nationwide.....	10777...	34-1842602...	....4287948	.....	0.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
0140	Nationwide.....	.....	31-1486309...	....5080696	.....	0.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
0140	Nationwide.....	37150...	86-0561941...	....4287667	.....	0.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	....N.....	
0140	Nationwide.....	.....	n/a.....	....4613341	.....	0.....	Westport Capital Partners II.....	CT.....	OTH.....	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	....71.000	other non-Nationwide.....	....N.....	
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.....	

**Q** Asterisk Explanation

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

2 Other ownership indicates a non-ownership circumstance by a Nationwide entity.

12.10

# SCOTTSDALE INSURANCE COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	24,610,692	11,638,242	.47.289	.66.491
2. Allied lines.....	75,117,755	31,977,728	.42.570	.28.473
3. Farmowners multiple peril.....	1,283,310	610,984	.47.610	.32.453
4. Homeowners multiple peril.....	40,347,193	27,698,582	.68.651	.42.617
5. Commercial multiple peril.....	184,150,005	96,073,258	.52.171	.44.948
6. Mortgage guaranty.....			.000	
8. Ocean marine.....		(163)	.000	
9. Inland marine.....	7,759,400	5,504,845	.70.944	.48.594
10. Financial guaranty.....			.000	
11.1 Medical professional liability - occurrence.....			.000	
11.2 Medical professional liability - claims-made.....	331,271	560,894	169,316	.32.338
12. Earthquake.....	4,815,311	231,124	.4.800	..(0.005)
13. Group accident and health.....			.000	
14. Credit accident and health.....			.000	
15. Other accident and health.....			.000	
16. Workers' compensation.....			.000	
17.1 Other liability-occurrence.....	273,088,705	188,652,738	.69.081	.65.779
17.2 Other liability-claims made.....	139,873,865	51,119,740	.36.547	.25.437
17.3 Excess workers' compensation.....			.000	
18.1 Products liability-occurrence.....	11,400,641	11,813,149	103,618	.185.538
18.2 Products liability-claims made.....	.85,139		.000	..(161.752)
19.1, 19.2 Private passenger auto liability.....			.000	
19.3, 19.4 Commercial auto liability.....	31,746,390	13,344,938	.42.036	.58.432
21. Auto physical damage.....	4,868,919	2,975,024	.61.102	.74.450
22. Aircraft (all perils).....			.000	
23. Fidelity.....	230		.000	
24. Surety.....			.000	
26. Burglary and theft.....	.44,654	(2)	(.004)	(91.800)
27. Boiler and machinery.....	1,507,622	1,015,854	.67.381	.69.727
28. Credit.....	350,236	477,150	136.237	(37.404)
29. International.....			.000	
30. Warranty.....		(427,633)	.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	.000	
35. Totals.....	801,381,336	443,266,454	.55.313	.49.982

### DETAILS OF WRITE-INS

3401. ....			.000	
3402. ....			.000	
3403. ....			.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	.000	XXX.....
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	.000	

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	4 Current Year to Date	
				4 Current Year to Date	5 Prior Year Year to Date
1. Fire.....	13,878,041	25,071,918			.25,636,957
2. Allied lines.....	44,665,710	.81,360,433			.79,362,774
3. Farmowners multiple peril.....	.604,045	1,198,647			.1,239,515
4. Homeowners multiple peril.....	22,555,376	.40,859,211			.39,785,274
5. Commercial multiple peril.....	98,517,340	.186,536,343			.182,208,189
6. Mortgage guaranty.....					
8. Ocean marine.....					
9. Inland marine.....	4,843,916	8,056,474			.7,109,525
10. Financial guaranty.....					
11.1 Medical professional liability - occurrence.....					.31,925
11.2 Medical professional liability - claims made.....	.10,552	281,317			.692,848
12. Earthquake.....	2,366,607	3,353,527			.5,440,633
13. Group accident and health.....					
14. Credit accident and health.....					
15. Other accident and health.....					
16. Workers' compensation.....					
17.1 Other liability-occurrence.....	145,981,810	.267,491,791			.292,422,185
17.2 Other liability-claims made.....	64,892,062	.140,551,863			.134,430,165
17.3 Excess workers' compensation.....					
18.1 Products liability-occurrence.....	5,924,579	.10,421,890			.13,474,873
18.2 Products liability-claims made.....	.5,250	.10,750			.10,750
19.1, 19.2 Private passenger auto liability.....					
19.3, 19.4 Commercial auto liability.....	.29,652,426	.45,876,003			.32,699,487
21. Auto physical damage.....	6,072,015	9,201,928			.3,715,927
22. Aircraft (all perils).....					
23. Fidelity.....		.110			.90
24. Surety.....					
26. Burglary and theft.....	.32,263	.51,253			.47,377
27. Boiler and machinery.....	917,336	1,654,922			.1,478,459
28. Credit.....	131,146	.272,582			.486,927
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		.0
35. Totals.....	441,050,474	.822,250,962			.820,273,879

### DETAILS OF WRITE-INS

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

### **PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

**SCOTTSDALE INSURANCE COMPANY**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanation:**

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

**Bar Code:**

**SCOTTSDALE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets nonadmitted.....	1,726,832	1,726,832	0	
2505. Recoupment receivable.....	120,427		120,427	1,396,537
2506. Deductible receivables.....	136,136		136,136	177,673
2507. Third party administrator receivable.....	508,894		508,894	246,636
2597. Summary of remaining write-ins for Line 25.....	2,492,289	1,726,832	765,457	1,820,846

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Reserve for state escheat payment.....	6,678,861	6,170,900
2505. State surcharge/recoupment payable.....	427,745	753,438
2506. Pooling expense payable.....	11,840,236	
2597. Summary of remaining write-ins for Line 25.....	18,946,842	6,924,338

Statement for June 30, 2017 of the **SCOTTSDALE INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....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.....	.....0	
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.....	.....	
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).....	.....0	.....0
12. Total valuation allowance.....	.....	
13. Subtotal (Line 11 plus Line 12).....	.....0	.....0
14. Deduct total nonadmitted amounts.....	.....	
15. Statement value at end of current period (Line 13 minus Line 14).....	.....0	.....0

**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.....	.....0	
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.....	.....	
8. Deduct amortization of premium and depreciation.....	.....	
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).....	.....0	.....0
12. Deduct total nonadmitted amounts.....	.....	
13. Statement value at end of current period (Line 11 minus Line 12).....	.....0	.....0

**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.....	.....1,513,473,880	.....1,484,328,150
2. Cost of bonds and stocks acquired.....	.....67,351,229	.....348,226,397
3. Accrual of discount.....	.....509,195	.....730,838
4. Unrealized valuation increase (decrease).....	.....2,495,268	.....(6,641,567)
5. Total gain (loss) on disposals.....	.....(7)	.....30,156,662
6. Deduct consideration for bonds and stocks disposed of.....	.....72,585,972	.....336,693,681
7. Deduct amortization of premium.....	.....2,869,681	.....6,759,978
8. Total foreign exchange change in book/adjusted carrying value.....	.....259,889	.....127,059
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).....	.....1,508,633,801	.....1,513,473,880
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	.....1,508,633,801	.....1,513,473,880

## 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
<b>BONDS</b>								
1. NAIC 1 (a).....	861,700,362	19,731,807	36,501,945	1,263,626	861,700,362	846,193,850		859,003,875
2. NAIC 2 (a).....	356,720,148	9,118,170	10,159,857	(436,020)	356,720,148	355,242,441		347,105,752
3. NAIC 3 (a).....	14,168,652			.87,772	14,168,652	14,256,424		14,144,874
4. NAIC 4 (a).....	5,225,000			.75,000	5,225,000	5,300,000		5,000,000
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....	1,130,492			(2,584)	1,130,492	1,127,908		1,133,016
7. Total Bonds.....	1,238,944,654	28,849,977	46,661,802	.987,794	1,238,944,654	1,222,120,623	0	1,226,387,517
<b>PREFERRED STOCK</b>								
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.....	1,238,944,654	28,849,977	46,661,802	.987,794	1,238,944,654	1,222,120,623	0	1,226,387,517

(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.

QS102

**SCOTTSDALE INSURANCE COMPANY**  
**SCHEDULE DA - PART 1**

## Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	49,228,136	XXX.....	49,228,136	4,139	

**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.....	39,595,706	20,625,822
2. Cost of short-term investments acquired.....	2,504,707,361	5,172,721,356
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	2,495,074,931	5,153,751,472
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).....	49,228,136	39,595,706
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	49,228,136	39,595,706

**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

**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 Number	2 Description	3 NAIC Designation al or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held			14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
								9	10	11	12	13				

**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.....										
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX									
4. Less: Closed or disposed of transactions.....										
5. Less: Positions disposed of for failing effectiveness criteria.....										
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX									
7. Ending Inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

**SCOTTSDALE INSURANCE COMPANY**  
**SCHEDULE DB - VERIFICATION**

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

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	_____
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

**SCOTTSDALE INSURANCE COMPANY**  
**SCHEDULE E- VERIFICATION**

## Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....		
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**

QEO1

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

**NONE**

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	Location			4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State	8 Unrealized Valuation Increase (Decrease)					9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					

**NONE**

**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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - Industrial and Miscellaneous</b>									
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser.....		04/28/2017.....	Wells Fargo Securities LLC.....		1,678,294	1,667,000		1FE.....
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....		05/18/2017.....	Cantor Fitzgerald & Co.....		1,029,997	1,000,000	695	1FE.....
125896 BS 8	CMS Energy Corp Sr Nt 3.450% 08/15/27.....		04/21/2017.....	Bank of America BISD Dealer.....		4,033,520	4,000,000	27,983	2FE.....
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		05/04/2017.....	Bank of America BISD Dealer.....		826,625	800,000	645	1FM.....
61764R BF 4	Morgan Stanley BAML Tr CMBS Ser 2015-C20.....		04/25/2017.....	Various.....		4,800,367	4,731,000	11,137	1FM.....
774341 AK 7	Rockwell Collins Sr Nt 3.500% 03/15/27.....		04/19/2017.....	Nomura Securities Intl LLC.....		5,084,650	5,000,000	6,806	2FE.....
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....		05/04/2017.....	Goldman Sachs & Company.....		248,484	240,000	.96	1FM.....
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....		05/02/2017.....	Bank of America BISD Dealer.....		180,870	176,250	.65	1FM.....
00164M DG 5	ALM Loan Funding CLO Ser 2015-12A A1R.....	C.....	06/08/2017.....	Goldman Sachs & Company.....		10,000,000	10,000,000	.48,150	1FE.....
05565Q DF 2	BP Capital Markets PLC Sr Nt 3.017% 01.....	D.....	04/10/2017.....	Wells Fargo Securities LLC.....		967,170	1,000,000	7,291	1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....						28,849,977	28,614,250	102,868	XXX.....
8399997. Total - Bonds - Part 3.....						28,849,977	28,614,250	102,868	XXX.....
8399999. Total - Bonds.....						28,849,977	28,614,250	102,868	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....						28,849,977	XXX	102,868	XXX.....

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

QE04

## **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 eign 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 Designatio n or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
911760	GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	.. 06/01/2017.	Paydown.....		22,350	22,350	22,972	22,605		(255)		(255)		22,350			..0	678	09/15/2025.	1..
911760	HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	.. 06/01/2017.	Paydown.....		43,521	43,521	43,304	43,345		175		175		43,521			..0	1,243	06/15/2026.	1..
0599999.	Total - Bonds - U.S. Government.....				65,871	65,871	66,276	65,950	0	(80)	0	(80)	0	65,871	0	0	..0	1,921	XXX	XXX	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
312905	YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	.. 06/01/2017.	Paydown.....		3,839	3,839	3,890	3,840		(1)		(1)		3,839			..0	143	05/15/2021.	1..
3133T3	Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24	.. 06/01/2017.	Paydown.....		3,137	3,137	3,245	3,183		(46)		(46)		3,137			..0	.90	02/15/2024.	1..
3133TC	6P 8	FHLMC Structured Ser 2008 M 7.000% 11/	.. 06/01/2017.	Paydown.....		4,930	4,930	5,117	5,032		(102)		(102)		4,930			..0	139	11/20/2027.	1..
3133TC	AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564	.. 06/01/2017.	Paydown.....		.44	.44	.42	.44				0		.44			..0	1	03/25/2029.	1..
31340Y	DB 2	11/15/19	.. 06/15/2017.	Paydown.....		.391	.391	.410	.391		(1)		(1)		.391			..0	.15	11/15/2019.	1..
31340Y	GR 4	04/15/20	.. 06/15/2017.	Paydown.....		1,605	1,605	1,663	1,600		5		5		1,605			..0	.63	04/15/2020.	1..
31358E	XG 2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2	.. 06/01/2017.	Paydown.....		.980	.980	.977	.975		5		5		.980			..0	.38	07/25/2020.	1..
31358G	X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2	.. 06/01/2017.	Paydown.....		3,639	3,639	3,644	3,628		11		11		3,639			..0	.137	06/25/2021.	1..
31358L	VM 5	FNMA REMIC Ser G92-14Z 7.000% 02/25/22	.. 06/01/2017.	Paydown.....		3,457	3,457	3,512	3,469		(11)		(11)		3,457			..0	.99	02/25/2022.	1..
31358N	5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	.. 06/01/2017.	Paydown.....		6,122	6,122	6,299	6,180		(57)		(57)		6,122			..0	174	07/25/2022.	1..
31358N	RT 1	FNMA REMIC Ser G 1992-30Z 7.000% 06/25	.. 06/01/2017.	Paydown.....		2,367	2,367	2,406	2,382		(14)		(14)		2,367			..0	.69	06/25/2022.	1..
31359V	BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10	.. 06/01/2017.	Paydown.....		1,010	1,010	1,036	1,025		(15)		(15)		1,010			..0	.27	10/17/2038.	1..
313603	GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	.. 06/01/2017.	Paydown.....		1,275	1,275	1,249	1,264		11		11		1,275			..0	.47	11/25/2019.	1..
313603	YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2	.. 06/01/2017.	Paydown.....		3,604	3,604	3,922	3,657		(54)		(54)		3,604			..0	.135	03/25/2020.	1..
3138WE	6G 9	FNMA Pool # AS5370 3.500% 07/25/45..	.. 06/01/2017.	Paydown.....		439,936	439,936	457,534	457,074		(17,137)		(17,137)		439,936			..0	6,818	07/25/2045.	1..
3138WE	VB 2	FNMA Pool #AS5109 3.500% 06/25/45..	.. 06/01/2017.	Paydown.....		315,809	315,809	326,714	326,450		(10,641)		(10,641)		315,809			..0	4,708	06/25/2045.	1..
3138YH	U2 4	FNMA Pool #AY4200 3.000% 05/25/45..	.. 06/01/2017.	Paydown.....		252,107	252,107	253,525	253,468		(1,361)		(1,361)		252,107			..0	3,226	05/25/2045.	1..
31392E	SX 9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/	.. 06/01/2017.	Paydown.....		.80	.80	.83	.80				0		.80			..0	.2	09/25/2017.	1..
31392T	WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	.. 06/01/2017.	Paydown.....		4,397	4,397	4,580	4,445		(48)		(48)		4,397			..0	108	08/15/2022.	1..
31392U	KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1	.. 06/01/2017.	Paydown.....		3,995	3,995	4,167	4,002		(7)		(7)		3,995			..0	.95	09/15/2017.	1..
31392U	MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1	.. 06/01/2017.	Paydown.....		2,058	2,058	2,124	2,058		1		1		2,058			..0	.47	09/15/2017.	1..

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)	
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Amortization / Accretion	14 Total Foreign Exchange Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
31392U RH 9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1	..	06/01/2017.	Paydown.....	.....	.....13	.....13	.....14	.....13	.....	.....	.....	.....0	.....	.....13	.....	.....	.....0	.....	09/15/2017.	1.....	
31392V 2F 8	FHLMC REMIC Ser 2494 J 5.500% 09/15/17	..	06/01/2017.	Paydown.....	.....	.....4,689	.....4,689	.....4,779	.....4,684	.....	.....5	.....	.....5	.....	.....4,689	.....	.....	.....0	.....	110	09/15/2017.	1.....
31392V 7G 1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1	..	06/01/2017.	Paydown.....	.....	.....5,545	.....5,545	.....5,700	.....5,544	.....	.....2	.....	.....2	.....	.....5,545	.....	.....	.....0	.....	129	09/15/2017.	1.....
31392V SN 3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1	..	06/01/2017.	Paydown.....	.....	.....1,205	.....1,205	.....1,242	.....1,205	.....	.....	.....	.....0	.....	.....1,205	.....	.....	.....0	.....	28	09/15/2017.	1.....
31393H 6S 6	FHLMC REMIC Ser 2543 CI AN 5.000% 12/1	..	06/01/2017.	Paydown.....	.....	.....7,525	.....7,525	.....7,459	.....7,507	.....	.....18	.....	.....18	.....	.....7,525	.....	.....	.....0	.....	157	12/15/2017.	1.....
31396N EM 4	FHLMC REMIC Ser 3140 CI UP 6.000% 03/1	..	06/01/2017.	Paydown.....	.....	.....67,457	.....67,457	.....67,046	.....67,120	.....	.....337	.....	.....337	.....	.....67,457	.....	.....	.....0	.....	1,686	03/15/2036.	1.....
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45....	..	06/01/2017.	Paydown.....	.....	.....188,519	.....188,519	.....191,951	.....191,880	.....	.....(3,361)	.....	.....(3,361)	.....	.....188,519	.....	.....	.....0	.....	2,562	11/25/2045.	1.....
31418B SY 3	FNMA Pool # MIA2334 3.500% 07/25/45....	..	06/01/2017.	Paydown.....	.....	.....323,754	.....323,754	.....334,302	.....334,050	.....	.....(10,296)	.....	.....(10,296)	.....	.....323,754	.....	.....	.....0	.....	4,782	07/25/2045.	1.....
649085 AA 5	New Valley Generation II Ser 2001 5.57...	..	05/01/2017.	Redemption 100.0000.....	.....	.....196,532	.....196,532	.....205,433	.....198,380	.....	.....(1,847)	.....	.....(1,847)	.....	.....196,532	.....	.....	.....0	.....	5,475	05/01/2020.	1FE.....
64983R HC 4	New York St Dorm Auth Rev St Univ Edl Fa	..	05/15/2017.	Maturity.....	.....	.....2,500,000	.....2,500,000	.....2,927,775	.....2,515,977	.....	.....(15,977)	.....	.....(15,977)	.....	.....2,500,000	.....	.....	.....0	.....	68,750	05/15/2017.	1FE.....
88275F MS 5	Texas St Dept Hsg & Cmnty Rev LBASS AMT	..	06/23/2017.	Call 100.0000.....	.....	.....315,000	.....315,000	.....316,345	.....315,030	.....	.....(30)	.....	.....(30)	.....	.....315,000	.....	.....	.....0	.....	12,513	09/01/2027.	1FE.....
319999. Total - Bonds - U.S. Special Revenue and Special Assessments.						.....4,665,021	.....4,665,021	.....5,148,185	.....4,725,637	.....0	.....(60,611)	.....0	.....(60,611)	.....0	.....4,665,021	.....0	.....0	.....0	.....	112,373	XXX	XXX

## Bonds - Industrial and Miscellaneous

01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%	..	06/15/2017.	Redemption 100.0000.....	.....	.....27,709	.....27,709	.....29,372	.....28,280	.....	.....(571)	.....	.....(571)	.....	.....27,709	.....	.....	.....0	.....	867	06/15/2021.	1.....
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9....	..	06/15/2017.	Redemption 100.0000.....	.....	.....16,010	.....16,010	.....15,536	.....15,839	.....	.....170	.....	.....170	.....	.....16,010	.....	.....	.....0	.....	467	12/15/2022.	1.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	06/15/2017.	Redemption 100.0000.....	.....	.....19,372	.....19,372	.....19,559	.....19,444	.....	.....(72)	.....	.....(72)	.....	.....19,372	.....	.....	.....0	.....	561	05/15/2022.	2.....
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	06/28/2017.	Paydown.....	.....	.....66,728	.....66,728	.....67,180	.....	.....	.....(452)	.....	.....(452)	.....	.....66,728	.....	.....	.....0	.....	230	03/28/2057.	1Z.....
07332H AA 4	Bayview Opport Mast Fund Trust RMBS Ser	..	06/28/2017.	Paydown.....	.....	.....1,057,461	.....1,057,461	.....1,089,974	.....1,089,953	.....	.....(32,492)	.....	.....(32,492)	.....	.....1,057,461	.....	.....	.....0	.....	20,912	04/28/2055.	1FM.....
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-	..	06/01/2017.	Paydown.....	.....	.....2,263,792	.....2,263,792	.....2,274,271	.....2,260,896	.....	.....2,896	.....	.....2,896	.....	.....2,263,792	.....	.....	.....0	.....	57,729	09/11/2042.	1FM.....
07401D BC 4	Bear Stearns Mtg Tr CMBS Ser 2007- PW18 C	..	06/01/2017.	Paydown.....	.....	.....479,910	.....479,910	.....482,540	.....479,339	.....	.....571	.....	.....571	.....	.....479,910	.....	.....	.....0	.....	12,525	06/13/2050.	1FM.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	06/10/2017.	Redemption 100.0000.....	.....	.....12,866	.....12,866	.....14,944	.....14,492	.....	.....(1,626)	.....	.....(1,626)	.....	.....12,866	.....	.....	.....0	.....	324	12/10/2028.	2FE.....
20173V AE 0	Greenwich Cap Comm Funding CMBS Ser 2007	..	06/01/2017.	Paydown.....	.....	.....728,848	.....728,848	.....732,466	.....728,014	.....	.....834	.....	.....834	.....	.....728,848	.....	.....	.....0	.....	16,023	12/10/2049.	1FM.....
36161R AE 9	GE Cap Assurance Co CMBS Ser 2003-1 Cl A	..	06/01/2017.	Paydown.....	.....	.....38,326	.....38,326	.....38,517	.....38,305	.....	.....21	.....	.....21	.....	.....38,326	.....	.....	.....0	.....	1,048	05/12/2035.	1FM.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A 3.1	..	04/28/2017.	Paydown.....	.....	.....265,110	.....265,110	.....265,110	.....265,110	.....	.....0	.....	.....0	.....	.....265,110	.....	.....	.....0	.....	3,211	09/20/2047.	1FE.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	06/15/2017.	Redemption 100.0000.....	.....	.....31,538	.....31,538	.....33,318	.....32,164	.....	.....(627)	.....	.....(627)	.....	.....31,538	.....	.....	.....0	.....	1,000	12/15/2022.	2.....
50076Q AY 2	Kraft Foods Inc Sr Nt 2.250% 06/05/17....	..	06/05/2017.	Maturity.....	.....	.....10,000,000	.....10,000,000	.....9,983,874	.....9,998,374	.....	.....1,626	.....	.....1,626	.....	.....10,000,000	.....	.....	.....0	.....	112,500	06/05/2017.	2FE.....

QEO5.1

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)			
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.										
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		.. 06/01/2017.	Redemption 100.0000.....	.....26,691	.....26,691	.....26,691	.....26,691	.....26,691	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	536	03/01/2023.	1.....	
61756U AE 1	..... IQ16		.. 06/01/2017.	Paydown.....	.....1,011,478	.....1,011,478	.....1,017,026	.....1,010,128	.....1,011,478	.....1,350	.....1,350	.....1,350	.....1,350	.....1,350	.....1,011,478	.....0	.....0	.....0	.....0	.....0	22,555	12/12/2049.	1FM.....	
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 CI		.. 06/01/2017.	Paydown.....	.....	.....	.....	.....14,890	.....10,968	.....	.....(10,968)	.....	.....(10,968)	.....	.....	.....	.....	.....	.....	.....	.....0	.....897	02/15/2048.	1FE.....
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		.. 06/01/2017.	Paydown.....	.....259,564	.....259,564	.....268,054	.....266,960	.....268,054	.....(7,397)	.....	.....(7,397)	.....	.....(7,397)	.....	.....259,564	.....	.....	.....	.....0	.....4,039	01/25/2054.	1FE.....	
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		.. 06/01/2017.	Paydown.....	.....228,503	.....228,503	.....234,712	.....234,338	.....228,503	.....(5,835)	.....	.....(5,835)	.....	.....(5,835)	.....	.....228,503	.....	.....	.....	.....0	.....3,585	11/25/2054.	1FE.....	
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		.. 06/15/2017.	Redemption 100.0000.....	.....52,028	.....52,028	.....52,028	.....52,028	.....52,028	.....1	.....1	.....1	.....1	.....1	.....52,028	.....	.....	.....	.....0	.....0	.....1,319	05/15/2023.	1.....	
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		.. 06/07/2017.	Redemption 100.0000.....	.....29,196	.....29,196	.....29,196	.....29,196	.....29,196	.....0	.....0	.....0	.....0	.....0	.....29,196	.....	.....	.....	.....0	.....0	.....793	11/07/2023.	1.....	
76126C GB 2	..... A1		.. 05/15/2017.	Redemption 100.0000.....	.....42,881	.....42,881	.....39,811	.....42,511	.....42,881	.....371	.....371	.....371	.....371	.....371	.....42,881	.....	.....	.....	.....0	.....0	.....1,420	05/15/2018.	2.....	
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI		.. 06/15/2017.	Paydown.....	.....17,301	.....17,301	.....17,737	.....17,520	.....17,301	.....(219)	.....	.....(219)	.....	.....(219)	.....	.....17,301	.....	.....	.....	.....0	.....0	.....157	03/15/2033.	1FE.....
86359U AE 9	2006-		.. 06/26/2017.	Paydown.....	.....197,219	.....197,219	.....178,484	.....182,400	.....197,219	.....14,820	.....	.....14,820	.....	.....14,820	.....	.....197,219	.....	.....	.....	.....0	.....0	.....881	04/25/2036.	1FM.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		.. 06/10/2017.	Paydown.....	.....12,669	.....12,669	.....11,719	.....12,652	.....12,669	.....17	.....17	.....17	.....17	.....17	.....12,669	.....	.....	.....	.....0	.....0	.....277	08/15/2039.	1FM.....	
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		.. 06/15/2017.	Redemption 100.0000.....	.....94,599	.....94,599	.....94,288	.....94,543	.....94,599	.....56	.....56	.....56	.....56	.....56	.....94,599	.....	.....	.....	.....0	.....0	.....1,855	11/15/2018.	1.....	
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		.. 06/15/2017.	Redemption 100.0000.....	.....16,507	.....16,507	.....16,507	.....16,507	.....16,507	.....0	.....0	.....0	.....0	.....0	.....16,507	.....	.....	.....	.....0	.....0	.....456	04/15/2022.	2.....	
92978Y AD 2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-		.. 04/01/2017.	Paydown.....	.....3,948,577	.....3,948,577	.....3,892,515	.....3,937,732	.....3,948,577	.....10,845	.....	.....10,845	.....	.....10,845	.....	.....3,948,577	.....	.....	.....	.....0	.....0	.....76,094	06/15/2049.	1FM.....
92979F AD 2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-		.. 06/01/2017.	Paydown.....	.....648,248	.....648,248	.....651,477	.....646,982	.....648,248	.....1,266	.....	.....1,266	.....	.....1,266	.....	.....648,248	.....	.....	.....	.....0	.....0	.....14,607	05/15/2046.	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		.. 06/01/2017.	Redemption 100.0000.....	.....10,350	.....10,350	.....10,350	.....10,350	.....10,350	.....0	.....0	.....0	.....0	.....0	.....10,350	.....	.....	.....	.....0	.....0	.....287	08/01/2027.	2.....	
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		.. 06/15/2017.	Redemption 100.0000.....	.....13,688	.....13,688	.....14,332	.....14,092	.....13,688	.....(404)	.....	.....(404)	.....	.....(404)	.....	.....13,688	.....	.....	.....	.....0	.....0	.....421	05/15/2032.	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		.. 06/10/2017.	Redemption 100.0000.....	.....26,343	.....26,343	.....26,343	.....26,343	.....26,343	.....0	.....0	.....0	.....0	.....0	.....26,343	.....	.....	.....	.....0	.....0	.....729	10/10/2024.	2.....	
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004		.. 06/26/2017.	Paydown.....	.....287,398	.....287,398	.....277,159	.....278,283	.....287,398	.....9,114	.....	.....9,114	.....	.....9,114	.....	.....287,398	.....	.....	.....	.....0	.....0	.....2,228	10/25/2034.	1FM.....
00164M AC 7	ALM Loan Funding CLO Ser 2015-12A CI A1		C 06/20/2017.	Paydown.....	.....15,000,000	.....15,000,000	.....14,959,500	.....14,971,479	.....15,000,000	.....28,521	.....	.....28,521	.....	.....28,521	.....	.....15,000,000	.....	.....	.....	.....0	.....0	.....261,869	04/16/2027.	1FE.....
00176J AA 4	American Money Mgmt Corp CLO Ser 201516A		C 04/17/2017.	Paydown.....	.....5,000,000	.....5,000,000	.....5,000,000	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....0	.....5,000,000	.....	.....	.....	.....0	.....0	.....62,957	04/14/2027.	1FE.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....				.....41,930,910	.....41,930,910	.....41,879,479	.....41,851,913	.....41,930,910	.....0	.....11,816	.....0	.....11,816	.....0	.....41,930,910	.....0	.....0	.....0	.....0	.....0	.....685,359	XXX	XXX	
8399997.	Total - Bonds - Part 4.....				.....46,661,802	.....46,661,802	.....47,093,940	.....46,643,500	.....46,661,802	.....0	.....(48,875)	.....0	.....(48,875)	.....0	.....46,661,802	.....0	.....0	.....0	.....0	.....0	.....799,653	XXX	XXX	
8399999.	Total - Bonds.....				.....46,661,802	.....46,661,802	.....47,093,940	.....46,643,500	.....46,661,802	.....0	.....(48,875)	.....0	.....(48,875)	.....0	.....46,661,802	.....0	.....0	.....0	.....0	.....0	.....799,653	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....				.....46,661,802	.....XXX	.....47,093,940	.....46,643,500	.....46,661,802	.....0	.....(48,875)	.....0	.....(48,875)	.....0	.....46,661,802	.....0	.....0	.....0	.....0	.....0	.....799,653	XXX	XXX	

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

QE052

**SCHEDULE DB - PART A - SECTION 1**

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

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

**NONE**

**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	.....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)
--	----------------------------	---------------------------	------------------	-----------------	----------------	--------------------------------------	-----------------------	-------------------------------------

**NONE**

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>						
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A.....		1FM.....	.....7,702	.....7,702	03/25/2036.....
81376G AC 4	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	.....56,688	.....56,688	09/25/2036.....
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....				.....64,390	.....64,390	XXX
6299999. Total - Residential Mortgage-Backed Securities.....				.....64,390	.....64,390	XXX
6699999. Subtotal - Bonds.....				.....64,390	.....64,390	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	Overnight Repos SEC LENDING ONLY.....			.....7,136,525	.....7,136,525	07/03/2017.....
9199999. Total - Cash Equivalents (Schedule E Part 2 Type).....				.....7,136,525	.....7,136,525	XXX
9999999. Totals.....				.....7,200,915	.....7,200,915	XXX

## General Interrogatories:

1. The activity for the year: Fair Value \$....(2,155,949) Book/Adjusted Carrying Value \$....(2,155,949)
2. Average balance for the year: Fair Value \$....7,720,455 Book/Adjusted Carrying Value \$....7,720,455
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$....64,391 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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**

**SCOTTSDALE INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

**Open Depositories**

JP Morgan Chase..... Columbus, OH.....					.....(56,848,605)	.....(56,829,062)	.....(44,565,054)	XXX
The Bank of New York Mellon..... New York, NY.....					.....257,621	.....10,721	.....77,413	XXX
0199998. Deposits in.... 1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			.....(500)			XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(56,591,484)	.....(56,818,341)	.....(44,487,641)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(56,591,484)	.....(56,818,341)	.....(44,487,641)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(56,591,484)	.....(56,818,341)	.....(44,487,641)	XXX

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

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

**NONE**



## SUPPLEMENT "A" TO SCHEDULE T

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

**Physicians - Including Surgeons and Osteopaths**

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

**DETAILS OF WRITE-INS**

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



## SUPPLEMENT "A" TO SCHEDULE T

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

**Hospitals**

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

**DETAILS OF WRITE-INS**

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



## SUPPLEMENT "A" TO SCHEDULE T

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL								
2. Alaska.....AK								
3. Arizona.....AZ								
4. Arkansas.....AR					12			.20
5. California.....CA	2,864	33,155			279,308	483,000	1	172,871
6. Colorado.....CO		-						-
7. Connecticut.....CT	208,515	51,700	15,000	1	3,642			.92,190
8. Delaware.....DE								
9. District of Columbia.....DC								
10. Florida.....FL					(180)			1,852
11. Georgia.....GA					(984)			4,542
12. Hawaii.....HI								
13. Idaho.....ID								
14. Illinois.....IL					14			.25
15. Indiana.....IN						(60,000)	1	(59,593)
16. Iowa.....IA								
17. Kansas.....KS								
18. Kentucky.....KY								
19. Louisiana.....LA		.656			(1,700)			5,900
20. Maine.....ME								
21. Maryland.....MD		7,758			(255)			12,667
22. Massachusetts.....MA								
23. Michigan.....MI					(466)			537
24. Minnesota.....MN								
25. Mississippi.....MS								
26. Missouri.....MO								
27. Montana.....MT								
28. Nebraska.....NE								
29. Nevada.....NV								
30. New Hampshire.....NH								
31. New Jersey.....NJ	59,386	60,895			180,779	1,075,000	1	209,071
32. New Mexico.....NM								(3,842)
33. New York.....NY					17			.32
34. North Carolina.....NC								
35. North Dakota.....ND								
36. Ohio.....OH								
37. Oklahoma.....OK								
38. Oregon.....OR								
39. Pennsylvania.....PA					57			.95
40. Rhode Island.....RI								
41. South Carolina.....SC								
42. South Dakota.....SD								
43. Tennessee.....TN								
44. Texas.....TX								
45. Utah.....UT								
46. Vermont.....VT								
47. Virginia.....VA								
48. Washington.....WA								
49. West Virginia.....WV								
50. Wisconsin.....WI								
51. Wyoming.....WY								
52. American Samoa.....AS								
53. Guam.....GU								
54. Puerto Rico.....PR								
55. US Virgin Islands.....VI								
56. Northern Mariana Islands.....MP								
57. Canada.....CAN								
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	270,765	154,164	15,000	1	460,244	1,498,000	3	436,367

**DETAILS OF WRITE-INS**

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



## SUPPLEMENT "A" TO SCHEDULE T

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

## Other Health Care Facilities

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

## DETAILS OF WRITE-INS

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

**SCOTTSDALE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**NONE**



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

NAIC Group Code.....0140

Company Name: SCOTTSDALE INSURANCE COMPANY

NAIC Company Code.....41297

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....601,621	.....584,832	.....(398,331)

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: .....

2.32 Amount estimated using reasonable assumptions: .....

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .....