



# QUARTERLY STATEMENT

As of March 31, 2018  
of the Condition and Affairs of the

## NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period)	NAIC Company Code..... 23779	Employer's ID Number..... 31-4177110
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... December 27, 1933		Commenced Business..... April 15, 1934
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..COLUMBUS..OH..US.. 43215-2220 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	614-249-7111 <i>(Area Code) (Telephone Number)</i>
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..COLUMBUS..OH..US .. 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-249-1545 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	CHERYL M. DENNIS <i>(Name)</i>	614-249-1545 <i>(Area Code) (Telephone Number)</i>
	FINRPT@NATIONWIDE.COM <i>(E-Mail Address)</i>	866-315-1430 <i>(Fax Number)</i>

### OFFICERS

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

### OTHER

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

### DIRECTORS OR TRUSTEES

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

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

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

*Mark Allen Berven*  
(Signature)

MARK ALLEN BERVEN  
1. (Printed Name)  
PRESIDENT & COO - P&C  
(Title)

*Robert William Horner III*  
(Signature)

ROBERT WILLIAM HORNER III  
2. (Printed Name)  
VP - CORP GOV & SECRETARY  
(Title)

*David Patrick Lapaal*  
(Signature)

DAVID PATRICK LAPAUL  
3. (Printed Name)  
SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES  
(Title)

Subscribed and sworn to before me  
This 15 day of May 2018

*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

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

Yes [X] No [ ]

## 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.....	5,037,709,581		5,037,709,581	5,085,650,500
2. Stocks:				
2.1 Preferred stocks.....	2,290,172		2,290,172	2,292,210
2.2 Common stocks.....	283,595,359	14,770,884	268,824,475	267,364,679
3. Mortgage loans on real estate:				
3.1 First liens.....	421,358,611		421,358,611	387,126,252
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 (\$.....93,409), cash equivalents (\$.....1,808,958) and short-term investments (\$.....33,779,487).....	35,681,854		35,681,854	80,416,294
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	905,000		905,000	1,407,000
8. Other invested assets.....	793,790,200	36,415	793,753,785	762,109,492
9. Receivables for securities.....	600,000		600,000	56,822
10. Securities lending reinvested collateral assets.....	28,051,227		28,051,227	30,486,425
11. Aggregate write-ins for invested assets.....	8,000	0	8,000	150,000
12. Subtotals, cash and invested assets (Lines 1 to 11).....	6,603,990,004	14,807,299	6,589,182,705	6,617,059,674
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	39,323,244		39,323,244	46,588,105
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	553,015,589	7,267,039	545,748,550	551,486,663
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	924,074,339	1,368,461	922,705,878	937,129,299
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	71,541,542		71,541,542	52,152,351
16.2 Funds held by or deposited with reinsured companies.....	589,641		589,641	591,428
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	33,585,568		33,585,568	33,058,250
18.2 Net deferred tax asset.....	258,889,821		258,889,821	277,064,528
19. Guaranty funds receivable or on deposit.....	201,025		201,025	508,822
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.....	15,221		15,221	2,689
23. Receivables from parent, subsidiaries and affiliates.....	24,826,791		24,826,791	18,815,483
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	73,547,902	5,298,169	68,249,733	63,627,257
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	8,583,600,687	28,740,968	8,554,859,719	8,598,084,549
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	8,583,600,687	28,740,968	8,554,859,719	8,598,084,549

### DETAILS OF WRITE-INS

1101. Other investment receivables.....	8,000		8,000	150,000
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).....	8,000	0	8,000	150,000
2501. Deposits and prepaid assets.....	5,223,551	5,223,551	0	
2502. Funds held equity pools & associations.....	34,726,794		34,726,794	34,718,205
2503. Miscellaneous assets.....	17,147,950	-	17,147,950	15,845,182
2598. Summary of remaining write-ins for Line 25 from overflow page.....	16,449,607	74,618	16,374,989	13,063,870
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	73,547,902	5,298,169	68,249,733	63,627,257

# NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....395,612,836).....	2,861,917,082	2,981,914,201
2. Reinsurance payable on paid losses and loss adjustment expenses.....	234,869,462	237,448,381
3. Loss adjustment expenses.....	525,988,315	528,885,021
4. Commissions payable, contingent commissions and other similar charges.....	66,551,152	80,091,597
5. Other expenses (excluding taxes, licenses and fees).....	29,290,266	44,727,870
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	18,287,508	24,160,227
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....557,183,037 and including warranty reserves of \$.....2,983,956 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,738,636,579	1,777,385,613
10. Advance premium.....	37,900,522	30,210,067
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	2,416,924	2,576,471
12. Ceded reinsurance premiums payable (net of ceding commissions).....	334,983,938	322,570,374
13. Funds held by company under reinsurance treaties.....	25	26
14. Amounts withheld or retained by company for account of others.....	36,468,851	68,222,227
15. Remittances and items not allocated.....	6,250,527	4,035,662
16. Provision for reinsurance (including \$.....0 certified).....	747,000	747,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	34,589,640	31,806,707
20. Derivatives.....		
21. Payable for securities.....	1,987,752	1,010,386
22. Payable for securities lending.....	29,295,904	31,727,667
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	119,153,858	50,284,364
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,079,335,305	6,217,803,861
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	6,079,335,305	6,217,803,861
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	2,475,524,414	2,380,280,688
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).....	2,475,524,414	2,380,280,688
38. Totals (Page 2, Line 28, Col. 3).....	8,554,859,719	8,598,084,549

### DETAILS OF WRITE-INS

2501. Contingent suit liability.....	2,040,963	1,961,587
2502. Escrow liability.....	231,610	576,150
2503. Miscellaneous liabilities.....	10,116,867	17,652,443
2598. Summary of remaining write-ins for Line 25 from overflow page.....	106,764,418	30,094,184
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	119,153,858	50,284,364
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....286,788,373).....	327,110,692	363,602,784	1,392,324,738
1.2 Assumed..... (written \$.....1,028,798,223).....	1,067,306,716	1,107,007,520	4,377,713,779
1.3 Ceded..... (written \$.....287,391,074).....	327,485,482	365,721,787	1,395,067,745
1.4 Net..... (written \$.....1,028,195,522).....	1,066,931,926	1,104,888,517	4,374,970,772
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....628,368,921):			
2.1 Direct.....	218,930,079	210,615,118	724,095,322
2.2 Assumed.....	592,795,191	732,551,074	3,092,889,965
2.3 Ceded.....	219,060,304	211,571,684	725,823,071
2.4 Net.....	592,664,966	731,594,508	3,091,162,217
3. Loss adjustment expenses incurred.....	107,595,413	109,335,811	455,227,799
4. Other underwriting expenses incurred.....	346,535,110	493,336,228	1,524,661,383
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,046,795,489	1,334,266,547	5,071,051,399
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	20,136,437	(229,378,030)	(696,080,627)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	53,454,328	34,620,358	173,656,345
10. Net realized capital gains (losses) less capital gains tax of \$.....3,986,201.....	(3,303,602)	2,209,623	18,662,023
11. Net investment gain (loss) (Lines 9 + 10).....	50,150,726	36,829,981	192,318,368
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....207,583 amount charged off \$.....4,102,664).....	(3,895,081)	(5,054,840)	(18,850,007)
13. Finance and service charges not included in premiums.....	5,636,839	7,763,717	27,274,723
14. Aggregate write-ins for miscellaneous income.....	9,083,372	6,043,243	55,354,018
15. Total other income (Lines 12 through 14).....	10,825,130	8,752,120	63,778,734
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	81,112,293	(183,795,929)	(439,983,525)
17. Dividends to policyholders.....	590,751	679,780	2,890,316
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).....	80,521,542	(184,475,709)	(442,873,841)
19. Federal and foreign income taxes incurred.....	(6,626,938)	(2,246,313)	(51,264,419)
20. Net income (Line 18 minus Line 19) (to Line 22).....	87,148,480	(182,229,396)	(391,609,422)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	2,380,280,688	2,671,621,535	2,671,621,535
22. Net income (from Line 20).....	87,148,480	(182,229,396)	(391,609,422)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....5,403,318.....	19,836,531	11,924,060	79,339,373
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(12,771,389)	77,627,539	32,098,608
27. Change in nonadmitted assets.....	1,115,973	(7,615,970)	(6,201,948)
28. Change in provision for reinsurance.....			913,000
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.....	(85,869)	(5,575,992)	(5,880,458)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	95,243,726	(105,869,759)	(291,340,847)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,475,524,414	2,565,751,776	2,380,280,688

**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.....	(79,376)	(661,964)	(733,542)
1402. Other income.....	9,162,748	6,705,207	56,087,560
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).....	9,083,372	6,043,243	55,354,018
3701. Change in surplus- miscellaneous.....	(85,869)	(5,575,992)	(5,880,458)
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).....	(85,869)	(5,575,992)	(5,880,458)

**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.....	1,068,450,791	1,030,886,220	4,202,432,276
2. Net investment income.....	65,808,697	41,315,194	225,792,115
3. Miscellaneous income.....	87,547,877	104,755,045	80,981,283
4. Total (Lines 1 through 3).....	1,221,807,364	1,176,956,459	4,509,205,674
5. Benefit and loss related payments.....	734,129,133	593,699,339	2,806,408,946
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	491,570,200	569,908,245	1,750,740,582
8. Dividends paid to policyholders.....	750,299	702,829	3,637,347
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	(2,113,419)		(2,288,849)
10. Total (Lines 5 through 9).....	1,224,336,212	1,164,310,413	4,558,498,026
11. Net cash from operations (Line 4 minus Line 10).....	(2,528,848)	12,646,046	(49,292,352)
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	175,452,298	111,751,281	635,759,674
12.2 Stocks.....			9,414,113
12.3 Mortgage loans.....	22,979,050	3,762,161	52,062,424
12.4 Real estate.....			4,770,822
12.5 Other invested assets.....	9,224,252	20,145,902	82,840,589
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			941
12.7 Miscellaneous proceeds.....	3,720,114	7,754,943	13,592,087
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	211,375,714	143,414,287	798,440,650
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	131,860,259	171,397,350	583,561,562
13.2 Stocks.....			4,819,539
13.3 Mortgage loans.....	56,344,961	16,329,265	87,301,809
13.4 Real estate.....		1,261,525	4,316,761
13.5 Other invested assets.....	25,574,416	28,163,957	104,592,726
13.6 Miscellaneous applications.....		10,889,499	5,967,966
13.7 Total investments acquired (Lines 13.1 to 13.6).....	213,779,636	228,041,596	790,560,363
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).....	(2,403,922)	(84,627,309)	7,880,287
<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).....	(39,801,670)	29,425,928	2,858,845
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(39,801,670)	29,425,928	2,858,845
<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).....	(44,734,440)	(42,555,335)	(38,553,220)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	80,416,294	118,969,514	118,969,514
19.2 End of period (Line 18 plus Line 19.1).....	35,681,854	76,414,179	80,416,294
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Tax credit commitment liability.....	7,833,069	3,669,170	7,235,697
20.0002 Exchange of bond investment to bond investment.....	45,098,477	21,240,011	159,408,896
20.0003 Capitalized interest on bonds.....	44,702	35,805	160,041
20.0004 Capitalized interest on mortgage loans.....	1,030,852	34,476	1,225,064
20.0005 Assets and liabilities received from pooling change settled through investment transfer.....		1,924,374,693	1,916,154,210

**NOTES TO THE FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies and Going Concern**

## A. Accounting Practices

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

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance law. The NAIC's *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle's reserves on an alternative reserving basis from the NAIC's accounting practices and procedures manual. The prescribed practice decreased the subsidiary's valuation by \$8.9 million and \$8.7 million as of March 31, 2018 and December 31, 2017.

Olentangy Reinsurance, LLC (Olentangy) is a special purpose financial insurance company domiciled in the State of Vermont. The Company has an indirect partial ownership of Olentangy through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Olentangy was granted a permitted practice from the State of Vermont which increased the subsidiary's valuation by \$2.7 million as of March 31, 2018 and December 31, 2017.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio and the State of Vermont is shown below:

	SSAP #	F/S Page	F/S Line #	2018	2017
<b>Net Income</b>					
Nationwide Mutual Fire Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 87,148,480	\$ (391,609,422)
(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>\$ 87,148,480</u>	<u>\$ (391,609,422)</u>
<b>Surplus</b>					
Nationwide Mutual Fire Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,475,524,414	\$ 2,380,280,688
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP Subsidiary valuation -- Eagle	52	3	35	(8,947,736)	(8,740,741)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP Subsidiary valuation -- Olentangy	20	3	35	<u>2,666,135</u>	<u>2,666,135</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,481,806,015</u>	<u>\$ 2,386,355,294</u>

## B. Use of Estimates in the Preparation of the Financial Statements

No significant changes from prior year end.

## C. Accounting Policies

1-5. No significant changes from prior year end.

6. Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles No. 43-Revised and the Purposes and Procedures Manual of the NAIC Securities Valuation Office. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method.

7-13. 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

No significant changes from prior year end.

## C. Reverse Mortgages

Not applicable.

## NOTES TO THE FINANCIAL STATEMENTS

**D. Loan-Backed Securities**

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. Not applicable.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ <u>(5,347,109)</u>
2. 12 Months or Longer	\$ <u>(6,787,771)</u>

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

1. Less than 12 Months	\$ <u>331,615,403</u>
2. 12 Months or Longer	\$ <u>165,761,918</u>

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

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

**E. Dollar Repurchase Agreements and/or Securities Lending Transactions**

1-2. No significant changes from prior year end.

3. Collateral Received

- a. No significant changes from prior year end.
- b. Not applicable.
- c. No significant changes from prior year end.

4-7. No significant changes from prior year end.

**F. Repurchase Agreements Transactions Accounted for as Secured Borrowing**

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter

- a. Bilateral (YES/NO) NO
- b. Tri-Party (YES/NO) NO

3-11. Not applicable.

**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing**

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

For yield enhancement, the company has agreements to enter into repurchase agreements through its securities lending program with collateral consisting of U.S. Government/Agency securities with investment grade counterparties. The collateral, which is marked to market daily, must represent 102% of the amount loaned and is monitored by the plan's manager in Bank of New York Mellon for changes in fair value.

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter

- a. Bilateral (YES/NO) NO
- b. Tri-Party (YES/NO) YES

## NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Open - No Maturity	\$-	\$125,000	\$8,333	\$-	\$-	\$-	\$-	\$-
b. Overnight	20,396,138	42,448,605	29,434,127	25,864,456	-	-	-	-
c. 2 Days to 1 Week	-	-	-	-	-	-	-	-
d. > 1 Week to 1 Month	-	-	-	-	-	-	-	-
e. > 1 Month to 3 Months	-	-	-	-	-	-	-	-
f. > 3 Months to 1 Year	-	-	-	-	-	-	-	-
g. > 1 Year	-	-	-	-	-	-	-	-

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Open - No Maturity	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-
b. Overnight	-	-	-	-	-	-	-	-
c. 2 Days to 1 Week	-	-	-	-	-	-	-	-
d. > 1 Week to 1 Month	-	-	-	-	-	-	-	-
e. > 1 Month to 3 Months	-	-	-	-	-	-	-	-
f. > 3 Months to 1 Year	-	-	-	-	-	-	-	-
g. > 1 Year	-	-	-	-	-	-	-	-

4. Not applicable.

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
5. Fair Value of Securities Acquired Under Repo - Secured Borrowing	\$20,937,679	\$43,297,577	\$30,031,990	\$26,381,745	\$-	\$-	\$-	\$-

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
5. Fair Value of Securities Acquired Under Repo - Secured Borrowing	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$26,381,745	\$-	\$-	\$-	\$-	\$-	\$26,381,745
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
q. Total Assets - FV	\$-	\$26,381,745	\$-	\$-	\$-	\$-	\$-	\$26,381,745

7. Collateral Pledged - Secured Borrowing

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash	\$20,396,138	\$42,448,605	\$29,434,127	\$25,864,456	\$-	\$-	\$-	\$-
b. Securities (FV)	-	-	-	-	-	-	-	-
c. Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-
b. Securities (FV)	-	-	-	-	-	-	-	-
c. Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

**NOTES TO THE FINANCIAL STATEMENTS**

## 8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$25,864,456	\$25,864,456
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

## H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

## I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

## J. Real Estate

Not applicable.

## K. Low-Income Housing Tax Credits

No significant changes from prior year end.

## L. Restricted Assets

## 1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
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	260,860,821	-	-	-	260,860,821	75,545,919	185,314,902
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	7,420,018	-	-	-	7,420,018	7,420,018	-
k. On deposit with other regulatory bodies	826,633	-	-	-	826,633	826,633	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	961,693	-	-	-	961,693	1,038,428	(76,735)
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	\$270,069,165	\$-	\$-	\$-	\$270,069,165	\$84,830,998	\$185,238,167

(a) Subset of Column 1

(b) Subset of Column 3

## NOTES TO THE FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	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	-	260,860,821	3.02%	3.03%
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	-	7,420,018	0.09%	0.09%
k. On deposit with other regulatory bodies	-	826,633	0.01%	0.01%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	0.00%	0.00%
m. Pledged as collateral not captured in other categories	-	961,693	0.01%	0.01%
n. Other restricted assets	-	-	0.00%	0.00%
<b>o. Total Restricted Assets</b>	<b>\$-</b>	<b>\$270,069,165</b>	<b>3.13%</b>	<b>3.14%</b>

(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)

Description of Assts	Gross (Admitted & Nonadmitted) Restricted							8 Total Current Year Admitted Restricted	Percentage	
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)		9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Pledged as Derivative Collateral	\$961,693	\$-	\$-	\$-	\$961,693	\$1,038,428	\$(76,735)	\$961,693	0.01%	0.01%
<b>Total (c)</b>	<b>\$961,693</b>	<b>\$-</b>	<b>\$-</b>	<b>\$-</b>	<b>\$961,693</b>	<b>\$1,038,428</b>	<b>\$(76,735)</b>	<b>\$961,693</b>	<b>0.01%</b>	<b>0.01%</b>

(a) Subset of Column 1

(b) Subset of Column 3

(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively

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.

**M. Working Capital Finance Investments**

Not applicable.

**N. 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.

## NOTES TO THE FINANCIAL STATEMENTS

O. Structured Notes

No significant changes from prior year end.

P. 5\* Securities

No significant changes from prior year end.

Q. Short Sales

Not applicable.

R. Prepayment Penalty and Acceleration Fees

No significant changes from prior year end.

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

No significant changes from prior year end.

**Note 7 - Investment Income**

No significant changes from prior year end.

**Note 8 - Derivative Instruments**

A-G. No significant changes from prior year end.

H. The Company has no premium cost due in each of the following four years and thereafter.

**Note 9 - Income Taxes**

Effective January 1, 2018, the Tax Cuts and Jobs Act ("the Act") reduced the corporate tax rate from 35% to 21%. As noted in the Company's 2017 annual statement, the Company remeasured deferred tax assets and liabilities at December 31, 2017. No significant adjustments were made during the quarter related to the Act.

**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**

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

C. Wash Sales

Not applicable.

**NOTES TO THE FINANCIAL STATEMENTS****Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

Not applicable.

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

Not applicable.

**Note 20 – Fair Value Measurements**

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

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

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

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

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

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

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

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

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

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

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

The fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

The following table summarizes assets held at fair value as of March 31, 2018:

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
<b>Assets at Fair Value</b>					
All other governments	\$ 1,172,762	\$ -	\$ -	\$ 1,172,762	-
Industrial and miscellaneous	-	243,270,737	1,402,470	244,673,207	-
<b>Total Bonds</b>	<b>\$ 1,172,762</b>	<b>\$ 243,270,737</b>	<b>\$ 1,402,470</b>	<b>\$ 245,845,969</b>	<b>\$ -</b>
Securities lending collateral assets	-	2,186,771	-	2,186,771	-
Preferred stocks	-	273,500	-	273,500	-
Common stocks	-	4,832,582	-	4,832,582	\$ 4,832,582
<b>Total Assets at Fair Value</b>	<b>\$ 1,172,762</b>	<b>\$ 250,563,590</b>	<b>\$ 1,402,470</b>	<b>\$ 253,138,822</b>	<b>\$ 4,832,582</b>

**NOTES TO THE FINANCIAL STATEMENTS**

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2018:

	Beginning Balance at 12/31/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2018
<b>Assets at Fair Value</b>										
Industrial and miscellaneous	\$1,365,998	\$-	\$-	\$-	\$13,044	\$26,751	\$-	\$(3,502)	\$179	\$1,402,470
Total Bonds	\$1,365,998	\$-	\$-	\$-	\$13,044	\$26,751	\$-	\$(3,502)	\$179	\$1,402,470
Common stocks	\$4,909,749	\$-	\$(4,909,749)	\$-	\$-	\$-	\$-	\$-	\$-	\$-
Total Assets at Fair Value	\$6,275,747	\$-	\$(4,909,749)	\$-	\$13,044	\$26,751	\$-	\$(3,502)	\$179	\$1,402,470

Transfers into and/or out of Level 3 during the period ended March 31, 2018 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets not held at fair value as of March 31, 2018:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$4,840,148,736	\$4,791,863,612	\$791,000,106	\$3,975,785,429	\$73,363,201	\$-
Stocks	266,231,886	266,008,565	-	2,239,992	263,991,894	-
Mortgage loans, net of allowance	416,136,869	421,358,611	-	-	416,136,869	-
Short-term investments	35,588,446	35,588,446	1,808,958	33,779,488	-	-
Derivative assets	218,205	905,000	-	218,205	-	-
Securities lending collateral assets	25,864,456	25,864,456	25,864,456	-	-	-
<b>Total Assets</b>	<b>\$5,584,188,598</b>	<b>\$5,541,588,690</b>	<b>\$818,673,520</b>	<b>\$4,012,023,114</b>	<b>\$753,491,964</b>	<b>\$-</b>

D. Not Practicable to Estimate Fair Value

Not applicable.

**Note 21 - Other Items**

No significant changes from prior year end.

**Note 22 - Events Subsequent**Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 7, 2018 for the statutory statement issued on May 10, 2018.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 7, 2018 for the statutory statement issued on May 10, 2018.

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**

A. As of December 31, 2017, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$3.51 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$2,122.8 million for the three months ended March 31, 2018. As of March 31, 2018, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$2.95 billion. There has been favorable prior-year development of \$14.8 million during the three months ended March 31, 2018, primarily driven by declining frequency trends and improving severity trends in standard auto and lower than expected claim emergence levels in commercial lines.

B. During 2018, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

**Note 26 – Intercompany Pooling Arrangements**

No significant changes from prior year end.

**Note 27 - Structured Settlements**

No significant changes from prior year end.

**Note 28 - Health Care Receivables**

Not applicable.

## **NOTES TO THE FINANCIAL STATEMENTS**

**Note 29 – Participating Policies**

Not applicable.

**Note 30 – Premium Deficiency Reserves**

No significant changes from prior year end.

**Note 31 – High Deductibles**

Not applicable.

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

No significant changes from prior year end.

**Note 33 - Asbestos/Environmental Reserves**

No significant changes from prior year end.

**Note 34 – Subscriber Savings Accounts**

Not applicable.

**Note 35 – Multiple Peril Crop Insurance**

Not applicable.

**Note 36 – Financial Guaranty Insurance**

Not applicable.

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

## GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/07/2013
- 6.4 By what department or departments?  
QH
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

(e) Accountability for adherence to the code.

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

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

Yes [ ] No [ X ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [ ] No [ X ]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [ X ] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ 0

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [ ] No [ X ]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ 198,296,109

13. Amount of real estate and mortgages held in short-term investments:

\$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [ X ] No [ ]

14.2 If yes, please complete the following:

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

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	277,716,047	278,762,777
	0	0
	0	0
	207,014,551	208,510,070
\$	484,730,598	\$ 487,272,847
\$	0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [ X ] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [ X ] No [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$ 28,051,227

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

\$ 28,051,227

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

\$ 29,295,904

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

Yes [ X ] No [ ]

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

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

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

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

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

Yes [ ] No [ X ]

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

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

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

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

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

Yes [ ] No [ X ]

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

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

Yes [ ] No [X]

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

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

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

Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designated 5\*GI security:

- Documentation necessary to permit a full credit analysis of the security does not exist.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5\*GI securities?

Yes [X] No [ ]

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]
- 3.2 If yes, give full and complete information thereto:

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

- 4.2 If yes, complete the following schedule:

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

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 56.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 40.000%
- 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
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

**NATIONWIDE MUTUAL FIRE 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
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**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	10,566,848	10,636,459	5,792,305	6,055,889	19,528,796	17,944,219
2. Alaska.....AK	L					172,678	171,002
3. Arizona.....AZ	L	286,608	327,183	170,228	140,145	169,281	103,113
4. Arkansas.....AR	L	5,356,128	5,881,211	4,523,595	3,016,402	5,478,817	6,539,674
5. California.....CA	L	1,010,408	1,075,443	2,469,046	771,271	3,236,483	3,054,721
6. Colorado.....CO	L		(2,786)			147,178	277,858
7. Connecticut.....CT	L	4,958,409	5,427,691	4,382,431	2,295,623	12,906,341	14,672,389
8. Delaware.....DE	L	3,884,708	4,261,158	3,752,095	2,428,600	8,222,923	7,298,827
9. District of Columbia.....DC	L	1,564,869	1,593,773	1,244,233	666,621	3,170,478	2,012,441
10. Florida.....FL	L	(74,457)	(142,651)	85,364	3,153,769	11,409,079	14,718,898
11. Georgia.....GA	L	13,766,573	14,744,279	9,168,804	10,879,422	18,430,634	23,320,020
12. Hawaii.....HI	L					66	17
13. Idaho.....ID	L		296		(137)	2,775	1,328
14. Illinois.....IL	L	7,990,933	9,433,021	6,273,113	4,729,049	17,459,161	15,492,411
15. Indiana.....IN	L	3,016,045	3,443,508	2,601,694	1,924,111	3,851,198	3,388,399
16. Iowa.....IA	L	(1,035)	(1,619)		392,390	76,884	158,613
17. Kansas.....KS	L		(6,135)		27,700	24,080	27,182
18. Kentucky.....KY	L	4,842,648	5,428,606	2,512,201	2,730,183	7,384,482	6,723,946
19. Louisiana.....LA	L			3,160	1,350	540,523	151,290
20. Maine.....ME	L	527,834	577,099	252,369	139,861	422,421	569,931
21. Maryland.....MD	L	16,794,599	17,752,330	16,706,761	11,398,479	55,553,506	48,982,336
22. Massachusetts.....MA	L					10,150	387
23. Michigan.....MI	L	7,748,808	8,061,533	5,490,807	5,580,468	363,123,168	358,062,920
24. Minnesota.....MN	L	289	(2,388)	22,743	27,264	1,861,265	1,934,342
25. Mississippi.....MS	L	4,802,520	5,215,048	2,565,870	3,026,697	8,691,710	8,296,501
26. Missouri.....MO	L		(251)	3,356	45,324	412,567	539,002
27. Montana.....MT	L					8,854	5,925
28. Nebraska.....NE	L		(1,332)			13,665	27,712
29. Nevada.....NV	L					(1,127)	(1,707)
30. New Hampshire.....NH	L	630,262	669,004	1,837,392	300,100	1,134,639	1,134,158
31. New Jersey.....NJ	L			14,830	5,238	1,074,135	488,988
32. New Mexico.....NM	L					2,238	1,119
33. New York.....NY	L	17,301,437	18,402,608	9,918,780	8,763,044	73,782,188	64,967,348
34. North Carolina.....NC	L	33,888,343	38,384,829	17,579,056	23,830,874	42,191,802	54,526,891
35. North Dakota.....ND	L		(2,290)			(3)	2
36. Ohio.....OH	L	51,177,607	56,165,293	38,243,077	33,848,876	66,553,992	85,246,727
37. Oklahoma.....OK	L	346,279	395,368	238,953	232,083	436,474	504,343
38. Oregon.....OR	L	437,803	480,699	249,197	544,755	996,156	1,217,948
39. Pennsylvania.....PA	L	29,114,021	31,063,315	18,111,250	17,404,609	63,202,479	49,244,648
40. Rhode Island.....RI	L	3,505,934	3,741,382	3,926,652	2,036,540	8,339,368	5,504,116
41. South Carolina.....SC	L	28,522,118	29,844,471	14,362,415	20,753,649	32,731,798	46,978,745
42. South Dakota.....SD	L		(305)			579	409
43. Tennessee.....TN	L	5,797,720	6,005,933	3,296,906	4,438,849	10,953,897	9,980,487
44. Texas.....TX	L	3,493,502	3,843,638	2,353,539	2,490,283	14,501,938	18,536,280
45. Utah.....UT	L					23,079	226
46. Vermont.....VT	L	729,736	842,896	780,440	692,866	3,837,618	1,759,358
47. Virginia.....VA	L	18,379,307	19,963,937	12,489,328	15,745,131	39,632,149	41,779,446
48. Washington.....WA	L	765,816	793,342	468,207	442,104	608,196	595,859
49. West Virginia.....WV	L	5,656,693	6,075,763	2,064,052	4,589,109	7,136,016	8,759,647
50. Wisconsin.....WI	L					4,274	2,361
51. Wyoming.....WY	L	(940)	(2,856)			(145)	336
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. US Virgin Islands.....VI	L						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
59. Totals.....	XXX	286,788,373	310,368,503	193,954,249	195,548,591	909,450,903	925,703,139

**DETAILS OF WRITE-INS**

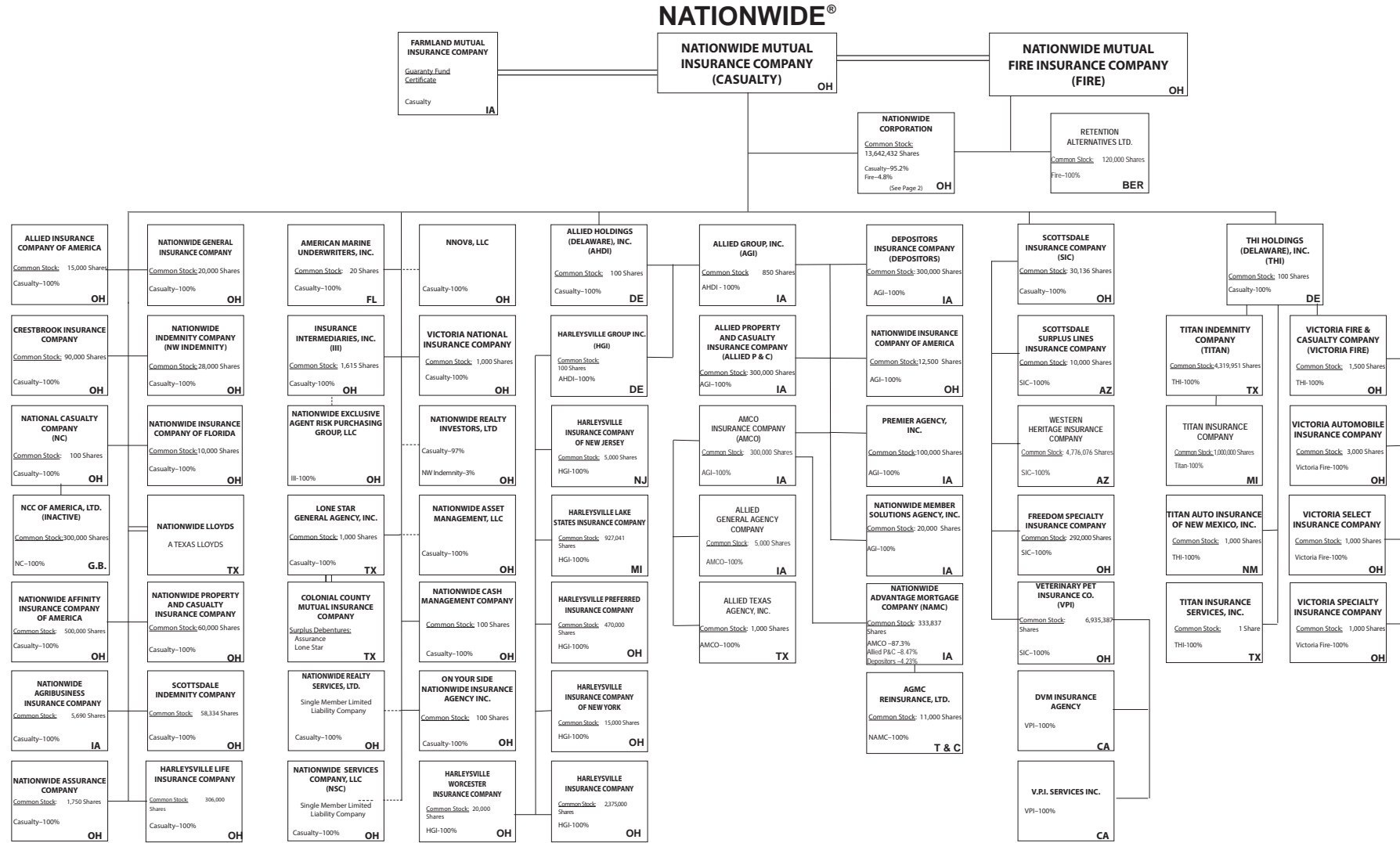
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	52	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	5

# NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

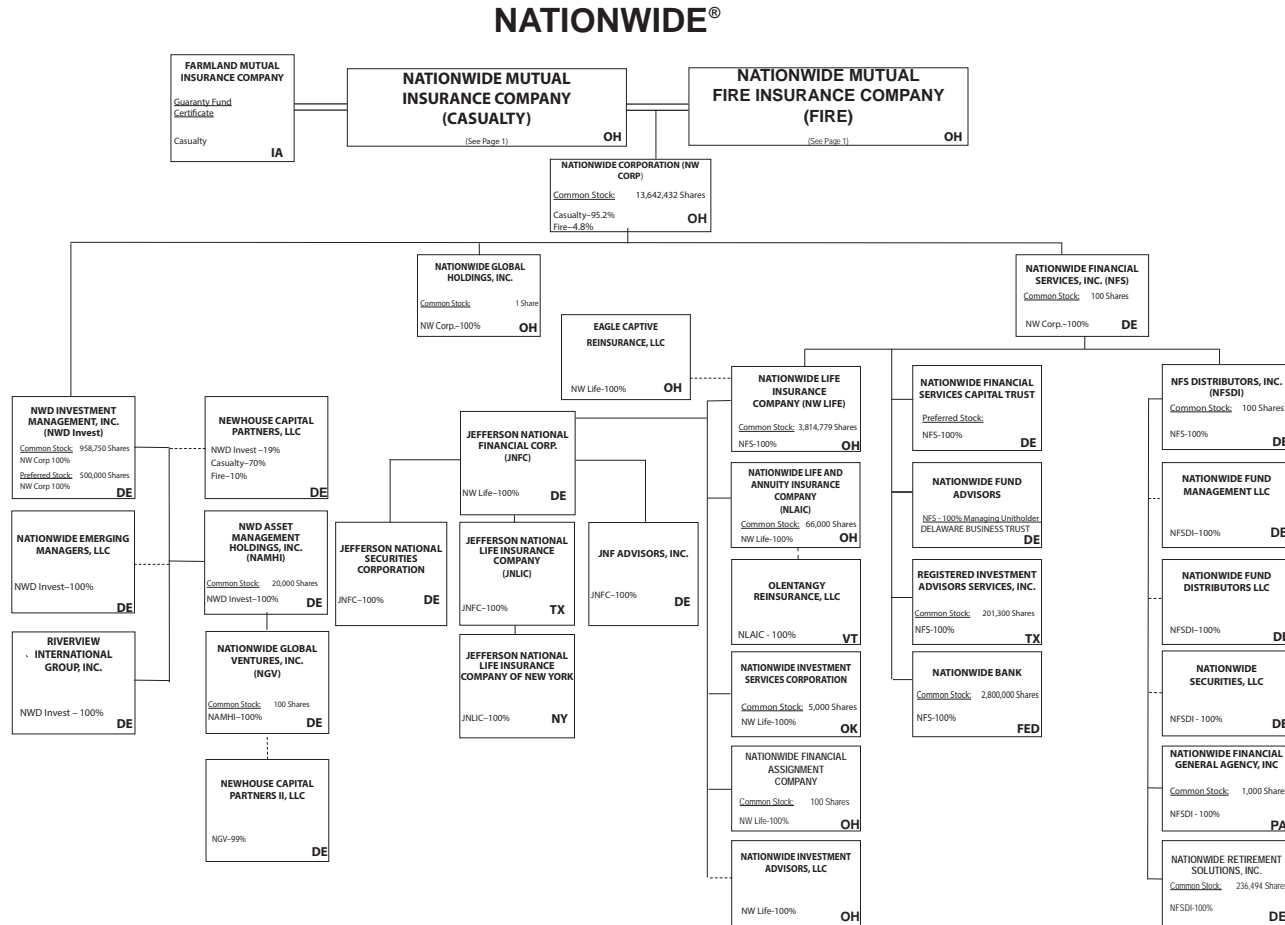
Q11



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

(Casualty/Fire subsidiaries)

Q11.1



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

(Nationwide Corp. subsidiaries)

**NATIONWIDE INSURANCE COMPANIES**

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	OH	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	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

**NATIONWIDE MUTUAL FIRE 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.....		20-4939866..	5217036		0.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		26-2451988..	4288132		0.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	5113932		0.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	4810083		0.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	5113923		0.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1580283..	5042171		0.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1580283..	4960960		0.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	4810092		0.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	5092952		0.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1580283..	4590835		0.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1580283..	4591140		0.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	4595009		0.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	4890843		0.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590750		0.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4810104		0.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4671583		0.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590602		0.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4671499		0.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4671789		0.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590778		0.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4890834		0.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4869465		0.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	5042612		0.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
.....	0.....		37-1865892..	n/a.....		0.....	828 at the Yard Condominimums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....		20-4939866..	5012286		0.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4890759		0.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590611		0.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590787		0.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4903921		0.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	

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**NATIONWIDE MUTUAL FIRE 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)	*
0140	Nationwide		20-4939866	4903912			880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4869438			895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5143069			950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5092943			960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810029			975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5082001			995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	4594833			AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	4590992			ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	4287247			AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1011300	4287229			ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	1677548			ALLIED Group, Inc	IA	IA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	4613462			Allied Holdings (Delaware), Inc	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983	4288169			ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579	42-1201931	4287144			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863	4287238			ALLIED Texas Agency, Inc	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	4287153			AMCO Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	4288011			American Marine Underwriters, Inc	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	5082029			American Tax Credit Fund 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2001573	5167113			American Tax Credit Fund 2017-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4591498	5215292			American Tax Credit Fund 2018-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591177			Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			36-4857239	n/a			Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0			90-0280710	n/a			Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0			35-2582728	n/a			Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	5012277			Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4869447			Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1555487	4593658			Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3624379	4595531			Brooke School Investment Fund, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0899413	3730540			CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	N	2
0140	Nationwide		20-1618232	4595241			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	4595045			CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			n/a	n/a			Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1579973	2998688			COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	N	1

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	29262...	74-1061659..	4288057			Colonial County Mutual Insurance Company....	TX.....	IA.....	Other non-Nationwide.....	contract.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....		45-4901238..	n/a.....			Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....	18961...	68-0066866..	4288178			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	4590255			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	42587...	42-1207150..	4287162			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....		33-0096671..	4287694			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	15821...	47-4523959..	4890825			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-1945276..	4590590			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	..24.910	Nationwide Mutual Insurance Company.....	.....N.....	1.....
0140	Nationwide.....		20-1945276..	4590590			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	..75.090	Nationwide Mutual Insurance Company.....	.....N.....	1.....
0140	Nationwide.....		30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....	13838...	42-0618271..	4569372			Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....	22209...	75-6013587..	4287676			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....		20-4939866..	4590808			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590826			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	5036200			GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		51-0241172..	3582909			Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	23582...	41-0417250..	4442260			Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	42900...	23-2253669..	4442158			Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	10674...	23-2864924..	4442242			Harleysville Insurance Company of New York..	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	14516...	38-3198542..	4442251			Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	64327...	23-1580983..	4440659			Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	35696...	23-2384978..	4442288			Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	26182...	04-1989660..	4442372			Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		32-0051216..	4596903			Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..50.000	Nationwide Mutual Insurance Company.....	.....N.....	1.....
0140	Nationwide.....		31-0871532..	4288020			Insurance Intermediaries, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-3289512..	3848436			Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....Y.....	
0140	Nationwide.....	64017...	75-0300900..	3332887			Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....	15727...	47-1180302..	5111899			Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		61-1340595..	5113503			Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		31-1486309..	4097802			Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		46-2974590..	n/a.....			Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	.....N.....	2.....

Q12.2

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		20-8945345	5111938		0	JNF Advisors, Inc.	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		74-1395229	4613350		0	Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	11991	38-0865250	4288187		0	National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd.	GBR	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide	26093	48-0470690	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	28223	42-1015537	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		05-0630007	4288048		0	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1667326	4286932		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	4287050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3732385	4286857		0	Nationwide Global Ventures, Inc.	DE	NIA	NWD Asset Management Holdings, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	

Q12.3

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	10948...	31-1613686..	4287966		0.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		41-2206199..	4286950		0.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0988442..	4286923		0.....	Nationwide Investment Services Corporation...	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	
0140	Nationwide.....	92657...	31-1000740..	2995098		0.....	Nationwide Life and Annuity Insurance Company	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	66869...	31-4156830..	2819288		0.....	Nationwide Life Insurance Company.....	OH.....	IA.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		13-4212969..	4596127		0.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		01-0749754..	4595960		0.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		54-2113175..	4596127		0.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		58-2672725..	4596163		0.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-0382144..	4596707		0.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-0745944..	4596211		0.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-0745965..	4596239		0.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1128408..	4596332		0.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1128472..	4596350		0.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1918935..	3318117		0.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2303694..	4596369		0.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2303602..	4596378		0.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2450960..	4596387		0.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2451052..	4596396		0.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2774223..	4596408		0.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		21-1288836..	4596426		0.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

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)	*
0140	Nationwide		26-3427373	4596435			Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427435	4596444			Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427479	4596499			Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427525	4596510			Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-4737055	4596529			Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4737157	4596547			Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-1362364	4596622			Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		45-0469525	3779811			Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide	42110	75-1780981	4287984			Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		42-1373380	4287210			Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	4597094			Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	4595269			Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23779	31-4177110	3828090			Nationwide Mutual Fire Insurance Company	OH	RE	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100	3828072			Nationwide Mutual Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	4288084			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750	4287993			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4590264			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4288066			Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0948330	4287096			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	4287078			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	4288093			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-0743545	4564041			Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-0768791	4596891			Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1952215	4596556			Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-1971926	4596592			Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1

Q12.5

**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		20-5976272	4595410		0	Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828	4588168		0	ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-0585594	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc	ownership	99.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc	ownership	19.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	4287032		0	NFS Distributors, Inc	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0			61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4594815		0	NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5217027		0	NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590406		0	NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2

Q12.6

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		47-1404116	4802734		0	NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1413242	4809948		0	NTCP 2014-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-3909345	4869483		0	NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-4148470	4890807		0	NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		81-3836925	5048678		0	NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2015065	5167122		0	NTCP 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-0936428	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-2326191	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1246932	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1869861	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-4999493	4902223		0	NW-Belleview, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1211881	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3674167	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2957977	5167131		0	NW-Civita, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2958440	5167140		0	NW-Civita NLAIC, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1285433	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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**NATIONWIDE MUTUAL FIRE 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)	*
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	N	1
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	25.970	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4401901	5082010		0	NW-Grapevine Bluffs, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-1881115	5143078		0	NW-Ironhorse, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1232565	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596	5092961		0	NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146266	5092989		0	NW-Millenia, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024	4981086		0	NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1619428	4981107		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4016536			0	NW-Santa Cruz, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783	4809939		0	NW-Tyson's, 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

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**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide	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	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	N	2
0			32-0516252	n/a		0	Parks Edge Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1169305	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0384865	4595287		0	Riverview Multi Series Fund, LL - Class Event.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-8027258	4595335		0	Riverview Multi Series Fund, LL - Class N.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040	2989882		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide		74-2825853	4287863		0	Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Mutual Insurance Company	ownership	23.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Life Insurance Company	ownership	13.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Life and Annuity Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1

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### SCHEDULE Y

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

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0140	Nationwide.....		81-1456923..	...4975937	.....	0.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	.....6.660	Nationwide Mutual Insurance Company.....	....N.....	1.....
0140	Nationwide.....		33-0160222..	...4653196	.....	0.....	V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	42285...	95-3750113..	...4287685	.....	0.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10644...	34-1785903..	...4287911	.....	0.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	42889...	34-1394913..	...4287827	.....	0.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10778...	34-1842604..	...4287920	.....	0.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10105...	34-1777972..	...4287939	.....	0.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10777...	34-1842602..	...4287948	.....	0.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....		31-1486309..	...5080696	.....	0.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	37150...	86-0561941..	...4287667	.....	0.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....		n/a.....	...4613323	.....	0.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	.....60.000	other non-Nationwide.....	....N.....	2.....

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

# NATIONWIDE MUTUAL FIRE 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.....	13,057,440	9,292,573	71.167	54.771
2. Allied lines.....	10,597,597	13,977,472	131.893	69.281
3. Farmowners multiple peril.....		(1,125)	0.000	
4. Homeowners multiple peril.....	165,778,364	123,539,730	74.521	55.096
5. Commercial multiple peril.....	24,770,754	19,850,122	80.135	80.232
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	5,422,224	1,297,284	23.925	28.986
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		(15)	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	1,551,898	73,783	4.754	20.855
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....	3,256,293	(619,120)	(19.013)	111.667
17.1. Other liability-occurrence.....	17,767,791	6,340,700	35.686	39.438
17.2. Other liability-claims made.....		(19)	0.000	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	434,228	25,444	5.860	(71.878)
18.2. Products liability-claims made.....		(1)	0.000	
19.1, 19.2. Private passenger auto liability.....	45,144,132	24,136,005	53.464	55.686
19.3, 19.4. Commercial auto liability.....	6,840,857	3,930,735	57.460	79.445
21. Auto physical damage.....	32,013,823	16,934,502	52.897	59.919
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....	3,664	(371)	(10.131)	0.395
27. Boiler and machinery.....	471,628	152,379	32.309	83.026
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	327,110,692	218,930,079	66.928	57.925

**DETAILS OF WRITE-INS**

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

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	11,859,242	11,859,242	12,435,120
2. Allied lines.....	9,641,116	9,641,116	9,871,665
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	129,986,606	129,986,606	140,554,356
5. Commercial multiple peril.....	23,556,902	23,556,902	24,497,175
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	4,981,239	4,981,239	5,391,328
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	1,208,717	1,208,717	1,326,116
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....	2,524,380	2,524,380	3,385,110
17.1. Other liability-occurrence.....	17,229,780	17,229,780	18,086,490
17.2. Other liability-claims made.....			
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	413,214	413,214	517,982
18.2. Products liability-claims made.....			
19.1, 19.2. Private passenger auto liability.....	46,009,539	46,009,539	50,494,764
19.3, 19.4. Commercial auto liability.....	6,848,477	6,848,477	7,016,483
21. Auto physical damage.....	32,104,719	32,104,719	36,324,192
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....	2,543	2,543	1,540
27. Boiler and machinery.....	421,899	421,899	466,181
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	286,788,373	286,788,373	310,368,503

**DETAILS OF WRITE-INS**

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

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	884,518	372,833	1,257,351	123,009	984	123,993	793,448	10,802	327,296	1,131,546	31,939	(33,751)	(1,812)
2. 2016.....	470,006	296,550	766,556	78,886	5,570	84,456	400,068	24,328	260,145	684,541	8,948	(6,507)	2,441
3. Subtotals 2016 + Prior.....	1,354,524	669,383	2,023,907	201,895	6,554	208,449	1,193,516	35,130	587,441	1,816,087	40,887	(40,258)	629
4. 2017.....	832,548	654,344	1,486,892	293,610	47,873	341,483	632,379	48,535	449,051	1,129,965	93,441	(108,885)	(15,444)
5. Subtotals 2017 + Prior.....	2,187,072	1,323,727	3,510,799	495,505	54,427	549,932	1,825,895	83,665	1,036,492	2,946,052	134,328	(149,143)	(14,815)
6. 2018.....	XXX	XXX	XXX	XXX	273,223	273,223	XXX	(1,131,143)	1,572,996	441,853	XXX	XXX	XXX
7. Totals.....	2,187,072	1,323,727	3,510,799	495,505	327,650	823,155	1,825,895	(1,047,478)	2,609,488	3,387,905	134,328	(149,143)	(14,815)
8. Prior Year-End's Surplus As Regards Policyholders	2,380,281										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....6.1%	2. ....(11.3)%	3. ....(0.4)%
													Col. 13, Line 7 Line 8
													4. ....(0.6)%

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**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.

	<b>Response</b>
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?	NO _____

**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. The data for this supplement is not required to be filed.

**Bar Code:**



**NATIONWIDE MUTUAL FIRE 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.....	18,214	18,214	0	7,263,852
2505. Recoupment receivable.....	9,319,793	-	9,319,793	5,033,000
2506. Third party administrator receivable.....	6,803,115	-	6,803,115	767,018
2507. Deductible receivables.....	308,485	56,404	252,081	13,063,870
2597. Summary of remaining write-ins for Line 25.....	16,449,607	74,618	16,374,989	

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Pooling expense payable.....	104,283,864	27,562,905
2505. State surcharge/recoupment payable.....	2,480,554	2,531,279
2597. Summary of remaining write-ins for Line 25.....	106,764,418	30,094,184

# NATIONWIDE MUTUAL FIRE 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	973,691
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		4,316,761
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		4,770,822
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.....		519,630
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

## 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.....	387,665,370	155,214,338
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	50,477,737	251,628,349
2.2 Additional investment made after acquisition.....	5,867,224	31,660,042
3. Capitalized deferred interest and other.....	1,030,852	1,225,065
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	22,979,050	52,062,424
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).....	422,062,133	387,665,370
12. Total valuation allowance.....	(703,523)	(539,118)
13. Subtotal (Line 11 plus Line 12).....	421,358,610	387,126,252
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	421,358,610	387,126,252

## 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.....	762,144,513	165,647,616
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,103,214	657,803,994
2.2 Additional investment made after acquisition.....	16,638,133	39,278,221
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	26,867,169	28,174,908
6. Total gain (loss) on disposals.....		1,558,671
7. Deduct amounts received on disposals.....	9,224,254	82,840,592
8. Deduct amortization of premium and depreciation.....	3,738,583	47,478,305
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).....	793,790,192	762,144,513
12. Deduct total nonadmitted amounts.....	36,415	35,025
13. Statement value at end of current period (Line 11 minus Line 12).....	793,753,777	762,109,488

## 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.....	5,370,568,509	4,244,222,169
2. Cost of bonds and stocks acquired.....	177,003,438	1,882,924,766
3. Accrual of discount.....	2,053,539	8,305,975
4. Unrealized valuation increase (decrease).....	(980,875)	32,664,007
5. Total gain (loss) on disposals.....	490,007	25,812,979
6. Deduct consideration for bonds and stocks disposed of.....	220,878,175	804,582,683
7. Deduct amortization of premium.....	4,492,550	19,112,460
8. Total foreign exchange change in book/adjusted carrying value.....	502,000	1,173,000
9. Deduct current year's other-than-temporary impairment recognized.....	998,177	839,244
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	327,400	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,323,595,116	5,370,568,509
12. Deduct total nonadmitted amounts.....	14,770,884	15,261,117
13. Statement value at end of current period (Line 11 minus Line 12).....	5,308,824,232	5,355,307,392

## 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).....	3,193,842,445	61,247,289	92,759,964	(16,211,656)	3,146,118,114			3,193,842,445
2. NAIC 2 (a).....	1,408,850,094	50,943,864	57,489,679	30,171,358	1,432,475,637			1,408,850,094
3. NAIC 3 (a).....	264,551,557	59,454,698	48,981,858	(18,840,539)	256,183,858			264,551,557
4. NAIC 4 (a).....	183,169,387	5,437,885	10,870,442	982,550	178,719,380			183,169,387
5. NAIC 5 (a).....	26,602,305		10,083,825	(1,021,052)	15,497,428			26,602,305
6. NAIC 6 (a).....	8,634,711	44,702		35,750	8,715,163			8,634,711
7. Total Bonds.....	5,085,650,499	177,128,438	220,185,768	(4,883,589)	5,037,709,580	0	0	5,085,650,499
<b>PREFERRED STOCK</b>								
8. NAIC 1.....					0			
9. NAIC 2.....	2,292,210			(2,037)	2,290,173			2,292,210
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	2,292,210	0	0	(2,037)	2,290,173	0	0	2,292,210
15. Total Bonds and Preferred Stock.....	5,087,942,709	177,128,438	220,185,768	(4,885,626)	5,039,999,753	0	0	5,087,942,709

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

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

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	33,779,487	XXX.....	33,779,487	9,306	

**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.....	76,846,024	118,110,475
2. Cost of short-term investments acquired.....	336,684,908	1,657,733,472
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	379,751,445	1,698,997,923
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).....	33,779,487	76,846,024
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	33,779,487	76,846,024

**NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**  
**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	1,407,000
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.....	(502,000)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	905,000
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	905,000

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	(0)
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.....	(192,583)
3.14	Section 1, Column 18, prior year.....	264,824
		(457,406)
		(457,406)
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.....	(192,583)
3.24	Section 1, Column 19, prior year.....	264,824
		(457,406)
		(457,406)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	1,190,771
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	1,190,771
		1,190,771
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	(0)
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	(0)

**SCHEDULE DB - PART C - SECTION 1**

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

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

**NONE**

## SCHEDULE DB - PART C - SECTION 2

### Reconciliation (Synthetic Asset) Transactions Open

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

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**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.....	905,000	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		905,000
4. Part D, Section 1, Column 5.....	905,000	
5. Part D, Section 1, Column 6.....		
6. Total (Line 3 minus Line 4 minus Line 5).....		0

## Fair Value Check

7. Part A, Section 1, Column 16.....	218,205	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		218,205
10. Part D, Section 1, Column 8.....	218,205	
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.....	167,631	
14. Part B, Section 1, Column 20.....	971,344	
15. Part D, Section 1, Column 11.....	1,138,975	
16. Total (Line 13 plus Line 14 minus Line 15).....		(0)

**NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**  
**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,319,644	
2. Cost of cash equivalents acquired.....	3,142,572	3,319,644
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	4,653,258	
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).....	1,808,958	3,319,644
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,808,958	3,319,644

### 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**

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### SCHEDULE A - PART 3

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

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

**NONE**

### SCHEDULE B - PART 2

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

1 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						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
00-1102846.....	CHANDLER.....	AZ.....		03/14/2018.....	3.320.....	7,000,000.....		12,159,923.....
00-1102850.....	FREMONT.....	CA.....		02/09/2018.....	3.740.....	10,000,000.....		16,963,374.....
00-1102851.....	NEW YORK.....	NY.....		02/20/2018.....	3.610.....	20,000,000.....		35,992,200.....
00-1102862.....	CLAYTON.....	MO.....		03/29/2018.....	4.530.....	12,500,000.....		17,469,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	49,500,000.....	0.....	82,584,497.....
<b>Mortgages in Good Standing - Mezzanine Loans</b>								
99-0000052.....	LONG BEACH.....	CA.....		03/07/2017.....	12.000.....		361,961.....	53,200,000.....
99-0000064.....	SAN FRANCISCO.....	CA.....		08/31/2017.....	9.500.....		5,505,263.....	181,900,000.....
99-0000068.....	CHANDLER.....	AZ.....		03/01/2018.....	13.000.....	977,737.....		74,500,000.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	977,737.....	5,867,224.....	309,600,000.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	50,477,737.....	5,867,224.....	392,184,497.....
3399999. Total Mortgages.....				XXX.....	XXX.....	50,477,737.....	5,867,224.....	392,184,497.....

### SCHEDULE B - PART 3

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

QE02

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
<b>Mortgages Closed by Repayment</b>																	
00-1102528.....	SEATTLE.....	WA.....		05/11/2016.....	01/12/2018.....	22,332,048.....							22,332,048.....	22,332,048.....			0.....
0199999. Total - Mortgages Closed by Repayment.....						22,332,048.....	0.....	0.....	0.....	0.....	0.....	0.....	22,332,048.....	22,332,048.....	0.....	0.....	0.....
<b>Mortgages With Partial Repayments</b>																	
00-1000188.....	KEASBY.....	NJ.....		04/17/2000.....		334,998.....							31,650.....	31,650.....			0.....
00-1000369.....	PITTSBURGH.....	PA.....		12/13/2000.....		1,358,469.....							98,049.....	98,049.....			0.....
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001.....		585,440.....							40,826.....	40,826.....			0.....
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000.....		2,233,725.....							49,028.....	49,028.....			0.....
00-1000701.....	VILLANOVA.....	PA.....		12/17/2001.....		731,360.....							38,766.....	38,766.....			0.....
00-1000949.....	STOW.....	OH.....		05/30/2002.....		370,654.....							17,438.....	17,438.....			0.....
00-1001038.....	ITHACA.....	NY.....		10/01/2002.....		3,830,490.....							34,065.....	34,065.....			0.....
00-1101900.....	BELLEVUE.....	WA.....		12/06/2012.....		10,814,533.....							82,149.....	82,149.....			0.....
00-1102633.....	POWAY.....	CA.....		09/14/2016.....		9,874,732.....							49,492.....	49,492.....			0.....
00-1102703.....	SANTA MONICA.....	CA.....		03/21/2017.....		12,396,245.....							77,750.....	77,750.....			0.....
00-1102763.....	CINCINNATI.....	OH.....		07/19/2017.....		1,388,780.....							8,563.....	8,563.....			0.....
00-1102820.....	ONTARIO.....	CA.....		11/01/2017.....		4,992,614.....							22,300.....	22,300.....			0.....
03-4002170.....	SALT LAKE CITY.....	UT.....		12/28/1999.....		3,069,611.....							96,926.....	96,926.....			0.....
0299999. Total - Mortgages With Partial Repayments.....						51,981,651.....	0.....	0.....	0.....	0.....	0.....	0.....	647,002.....	647,002.....	0.....	0.....	0.....
0599999. Total Mortgages.....						74,313,699.....	0.....	0.....	0.....	0.....	0.....	0.....	22,979,050.....	22,979,050.....	0.....	0.....	0.....

## SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Ares Private Credit Solutions.....		06/23/2017....	.....2		(838)		8,386,307	0.400
	GSO Capital Opportunities Fund II LP.....	New York.....	NY..	GSO Capital Partners LP.....		03/31/2017....	.....2		987,528		17,219,473	1.880
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	GSO Capital Partners LP.....		06/03/2016....	.....2		19,500		7,515,139	0.150
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Managers Limited.....		03/22/2018....	.....2	525,000			9,475,000	0.400
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								525,000	1,006,190	.0	42,595,919	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
	Ampersand Partners VIII.....	Boston.....	DE..	Ampersand Management LLC.....		03/31/2017....	.....3		4,200,000		11,400,000	11.320
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Clearlake Capital Group.....		12/05/2017....	.....3	578,214			3,421,786	0.110
	Cyprium Investors IV.....	Cleveland.....	OH..	Cyprium Investors.....		03/31/2017....	.....2		968,721		11,468,858	8.710
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX..	EnCap Investments, L.P.....		03/31/2017....	.....3		150,175		2,408,954	0.510
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX..	EnCap Investments, L.P.....		07/17/2017....	.....3		175,616		4,646,516	0.080
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Fundamental Advisors.....		05/18/2017....	.....3		906,344		5,851,166	1.210
	Lovell Minnick Equity Partners III LP.....	El Segundo.....	CA..	Lovell Minnick Equity Partners, LP.....		03/31/2017....	.....3		162,427		1,486,644	6.350
	Macquarie Infrastructure Partners A/B, LP.....	New York.....	NY..	Macquarie Global Property Advisors.....		03/31/2017....	.....3		5,895		166,516	0.880
	MBK Partners Fund III, L.P.....	Grand Cayman.....	CYM..	MBK Partners.....		03/31/2017....	.....3		385,146		1,202,788	1.120
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM..	MBK Partners.....		03/09/2017....	.....3		520,783		4,178,412	0.150
	One Rock Capital Partners II, L.P.....	New York.....	NY..	One Rock Capital Partners.....		10/30/2017....	.....3		1,189,929		5,620,132	0.840
	Silver Lake Partners III, LP.....	Menlo Park.....	CA..	Silver Lake Partners, LLC.....		03/31/2017....	.....3		18,491		4,223,720	0.430
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA..	SVB Capital Partners, LLC.....		12/06/2017....	.....1		215,250		1,809,150	0.930
	Veritas Capital Partners VI, L.P.....	Wilmington.....	DE..	Veritas Capital Partners VI, L.L.C.....		06/15/2017....	.....3		17,260		3,781,965	0.110
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM..	Vista Equity Partners, LLC.....		06/01/2017....	.....3		23,324		1,425,128	0.400
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE..	Vista Equity Partners, LLC.....		03/31/2017....	.....3		180,981		4,726,771	0.390
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Yukon Partners.....		07/18/2017....	.....2		561,016		7,005,837	1.640
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								578,214	9,681,358	.0	74,824,343	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD..	AEW Core Property Trust.....		03/31/2017....			835,463		-	0.720
	CIM Fund VIII, L.P.....	Los Angeles.....	CA..	CIM Fund VIII, GP, LLC.....		03/31/2017....			93,750		8,351,591	1.030
	Coming Place Master Tenant LLC.....	Valley View.....	OH..	Coming Place Ohio Investment LLC.....		03/22/2017....			(1,041,213)		-	98.000
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Crow Holdings Capital Partners, LLC.....		03/31/2017....			59,031		2,476,429	1.330
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE..	Crow Holdings Retail Advisors II, L.P.....		10/21/2016....			646,623		6,902,979	2.250
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Exeter Property Group IV, L.P.....		10/24/2016....			500,000		4,000,000	0.500
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	HSRE GP VI, LLC.....		08/09/2017....			400,000		2,440,000	0.420
	NTW Master Tenant LLC.....	Cleveland.....	OH..	Morgan Warehouse Realty LLC.....		10/29/2015....			1,408		-	99.000
	PCCP Credit IX, LP.....	Dover.....	DE..	PCCP Credit IX GP, LLC.....		03/28/2017....			2,273,549		11,353,276	1.500
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE..	Rubenstein Partners.....		03/31/2017....			1,800,000		19,506,305	4.440
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Waterton Venture XIII GP, LLC.....		11/03/2017....			381,604		4,428,102	0.670
	Woodward Landlord LLC.....	Mount Vernon.....	OH..	Woodward Manager LLC.....		12/31/2015....			370		595,881	10.100
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.0	5,950,585	.0	60,054,563	XXX.....
4499999. Subtotal - Unaffiliated.....								1,103,214	16,638,133	.0	177,474,825	XXX.....
4699999. Totals.....								1,103,214	16,638,133	.0	177,474,825	XXX.....

QE03

### SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																				
	GSO Capital Opportunities Fund II LP.....	New York.....	NY..	Distribution.....	03/31/2017	01/24/2018	1,409,771					0		1,409,771	1,409,771			0		
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/09/2018	47,545					0		47,545	47,545			0		
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/31/2017	03/05/2018	2,979,931					0		2,979,931	2,979,931			0		
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							4,437,247	0	0	0	0	0	4,437,247	4,437,247	0	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	Ampersand Partners VIII.....	Boston.....	DE..	Distribution.....	03/31/2017	03/28/2018	1,719,475					0		1,719,475	1,719,475			0		
	Cyprium Investors IV.....	Cleveland.....	OH..	Distribution.....	03/31/2017	01/11/2018	399,384					0		399,384	399,384			0		
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX..	Distribution.....	03/31/2017	02/14/2018	422,338					0		422,338	422,338			0		
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017	03/28/2018	92,999					0		92,999	92,999			0		
	Macquarie Infrastructure Partners A/B, LP.....	New York.....	NY..	Distribution.....	03/31/2017	02/07/2018	21,767					0		21,767	21,767			0		
	Silver Lake Partners III, LP.....	Menlo Park.....	CA..	Distribution.....	03/31/2017	03/15/2018	126,858					0		126,858	126,858			0		
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	01/23/2018	51,854					0		51,854	51,854			0		
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							2,834,675	0	0	0	0	0	2,834,675	2,834,675	0	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	Charlton MT LLC.....	Charlton.....	MA..	Distribution.....	12/24/2014	02/16/2018	111,604					0		111,604	111,604			0		
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	03/31/2017	03/28/2018	1,425,554					0		1,425,554	1,425,554			0		
	DivcoWest Fund V, LP.....	Dover.....	DE..	Distribution.....	06/23/2017	01/19/2018	2,352					0		2,352	2,352			0		
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	03/29/2018	264,464					0		264,464	264,464			0		
	Strata Fund 24 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/05/2015	03/28/2018	144,380					0		144,380	144,380			0		
	Telemachus Solar LLC.....	Washington.....	DC..	Distribution.....	10/09/2015	03/28/2018	3,674					0		3,674	3,674			0		
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	02/23/2018	304					0		304	304			0		
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							1,952,332	0	0	0	0	0	1,952,332	1,952,332	0	0	0	0	0
4499999	Subtotal - Unaffiliated.....							9,224,254	0	0	0	0	0	9,224,254	9,224,254	0	0	0	0	0
4699999	Totals.....							9,224,254	0	0	0	0	0	9,224,254	9,224,254	0	0	0	0	0

QE03.1

**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - Industrial and Miscellaneous</b>									
000000 00 0	Cedar Fair LP New Term Ln B Nt 1 3.515		03/14/2018	Tax Free Exchange		2,079,077	2,072,515		3FE
000000 00 0	Sally Beauty Holdings New Term Ln B-1 Nt		03/29/2018	Tax Free Exchange		1,199,492	1,194,000		3FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		03/23/2018	Interest Capitalization		44,702	44,702		6FE
023138 AA 8	Ambac Assurance Corp Sub Nt 5.100% 06/		02/12/2018	Direct			10,145		1Z
02315Q AA 6	Ambac LSNI LLC 1st Lien Nt 7.308% 02/1		02/12/2018	Direct			48,771		1Z
08579J AY 8	Berry Plastics Corp Term Ln R Nt 2 3.7		03/12/2018	Tax Free Exchange		22,954,021	22,839,099	160	3FE
11134L AD 1	Broadcom Crp/ Caymn Fi Sr Nt 3.000% 01		02/21/2018	Tax Free Exchange		4,983,792	5,000,000	15,000	2FE
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt 3.625% 01		02/21/2018	Tax Free Exchange		3,996,411	4,000,000	14,500	2FE
172967 LV 1	Citigroup Inc Sr Nt 3.142% 01/24/23		01/17/2018	Citigroup		4,000,000	4,000,000		2FE
30040W AE 8	Eversource Energy Sr Nt 3.300% 01/15/2		01/03/2018	Wells Fargo Securities LLC		4,496,940	4,500,000		2FE
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1		02/20/2018	Credit Suisse Securities LLC		20,506	20,379		3FE
404122 AX 1	HCA Inc Term Ln B-10 Nt 1 3.877% 03/13		03/22/2018	Bank of America BISD Dealer		3,752,570	3,752,570		3FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.695		02/15/2018	Various		2,957,068	2,933,193		3FE
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 4.178%		02/13/2018	Various		959,436	951,709		3FE
55336V AJ 9	MPLX LP Sr Nt 4.875% 06/01/25		02/07/2018	Bank of America BISD Dealer		2,663,625	2,500,000	23,021	2FE
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		02/06/2018	JP Morgan Securities LLC		1,765,365	1,750,000	31,482	2FE
55336V AQ 3	MPLX LP Sr Nt 3.375% 03/15/23		02/05/2018	Barclays Capital Inc		999,310	1,000,000		2FE
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28		02/06/2018	Various		5,234,720	5,250,000		2FE
59217G BY 4	Met Life Global Funding I Sr Nt 3.450%		01/24/2018	Various		5,556,540	5,500,000	19,694	1FE
59217G CK 3	Met Life Global Funding I Secured Nt 3		01/23/2018	Citigroup		971,400	1,000,000	10,500	1FE
637432 NP 6	National Rural Utilities Coop Sr Nt 3		01/31/2018	JP Morgan Securities LLC		5,483,830	5,500,000		1FE
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		01/19/2018	Wells Fargo Securities LLC		3,167,069	3,100,000	8,611	1FE
64952W CX 9	New York Life Global Fdg Sec Nt 3.000%		01/03/2018	Credit Suisse Securities LLC		4,960,250	5,000,000		1FE
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		02/01/2018	Direct		2,024,749	2,062,500		4
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1 3.711		03/08/2018	Tax Free Exchange		9,885,685	9,850,500		3FE
73744G AJ 1	Post Holdings Inc Series A Incremental T		01/08/2018	Bank of America BISD Dealer		1,498,097	1,492,500		3FE
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1		03/01/2018	Various		12,590,259	12,475,224		3FE
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70		01/31/2018	Credit Suisse Securities LLC		6,000,000	6,000,000		1FE
92888C AA 5	Volvo Financial Equipment LLC LBASS Ser		02/06/2018	JP Morgan Securities LLC		25,000,000	25,000,000		1FE
92917G AC 7	Vrio 1 LLC / Vrio 2 Inc Sr Sec Nt 6.25		03/28/2018	Direct		575,000	575,000		3FE
000000 00 0	Cielo SA / Cielo USA Sr Nt 3.750% 11/1	D	01/29/2018	Direct		593,576	600,000	4,521	3FE
09659W 2D 5	BNP Paribas Sr Nt 3.375% 01/09/25	D	01/02/2018	BNP Paribas Securities Corp		8,983,890	9,000,000		1FE
225401 AF 5	Credit Suisse Group Sr Nt 3.869% 01/12	D	01/05/2018	Credit Suisse Securities LLC		2,250,000	2,250,000		2FE
38502H AA 3	Gran Tierra Energy Intl Sr Nt 6.250% 0	D	02/08/2018	Direct		369,795	375,000		4FE
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/23/2018	Direct		738,994	750,000	229	4FE
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26	D	03/22/2018	Direct		1,175,000	1,175,000		4FE
76706A AA 2	Rio Energy SA / UGENSA SA Sec Nt 6.875	D	01/25/2018	Direct		968,341	975,000		4FE
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	03/16/2018	Direct		900,000	900,000		4FE
90470T AD 0	Unifin Financiera SAB de CV Sr Nt 7.37	D	02/08/2018	Direct		669,992	675,000		3FE
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01	D	01/17/2018	Direct		533,938	525,000	5,250	3FE
X5151* AD 2	Landsvirkjun Sr Nt Ser A 4.010% 03/08/	D	03/08/2018	Barclays Capital Inc		10,000,000	10,000,000		2Z
X5151* AE 0	Landsvirkjun Sr Nt Ser B 4.120% 03/08/	D	03/08/2018	Barclays Capital Inc		10,000,000	10,000,000		2Z
3899999	Total - Bonds - Industrial and Miscellaneous					177,003,440	176,647,807	132,968	XXX

QE04

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399997	Total - Bonds - Part 3					177,003,440	176,647,807	132,968	XXX
8399999	Total - Bonds					177,003,440	176,647,807	132,968	XXX
9999999	Total - Bonds, Preferred and Common Stocks					177,003,440	XXX	132,968	XXX

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

QE04.1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
911760	HH 2		03/01/2018	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		58,646	58,646	58,354	58,415		231		231		58,646			0	655	06/15/2026	1
911760	LQ 7		03/01/2018	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		13,555	13,555	14,233	13,870		(315)		(315)		13,555			0	140	06/15/2028	1
0599999	Total - Bonds - U.S. Government					72,201	72,201	72,587	72,285	0	(84)	0	(84)	0	72,201	0	0	0	795	XXX	XXX
<b>Bonds - All Other Government</b>																					
000000	00 0		01/04/2018	Argentina (Republic of) Sr Nt 8.280% 1....	D	68,871	58,685	68,097	68,080		(5)		(5)		68,075		797	797	(965)	12/31/2033	4FE
1099999	Total - Bonds - All Other Government					68,871	58,685	68,097	68,080	0	(5)	0	(5)	0	68,075	0	797	797	(965)	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
93974B	2V 3		01/01/2018	Washington St GO Ser C - Var Purp 5.00%		10,240,000	10,240,000	10,421,862	10,240,000				0	10,240,000			0	256,000	01/01/2027	1FE	
93974B	4A 7		01/01/2018	Washington St GO Ser D 5.000% 01/01/33		10,830,000	10,830,000	9,843,495	10,830,000				0	10,830,000			0	270,750	01/01/2033	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions					21,070,000	21,070,000	20,265,357	21,070,000	0	0	0	0	0	21,070,000	0	0	0	526,750	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
167485	R6 0		02/23/2018	Chicago IL GO Proj & Ref Ser C 5.000%		1,570,000	1,570,000	1,667,481	1,570,000				0	1,570,000			0	43,703	01/01/2025	2FE	
234685	HG 3		02/15/2018	Dallas Cnty TX Comm College GO Dist Ref		11,025,000	11,025,000	11,048,263	11,025,393		(393)		(393)	11,025,000			0	275,625	02/15/2023	1FE	
442331	QE 7		03/01/2018	Houston TX GO Pub Impt Ref Ser A 5.000%		4,750,000	4,750,000	4,585,460	4,675,611		74,389		74,389	4,750,000			0	118,750	03/01/2023	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States					17,345,000	17,345,000	17,301,204	17,271,004	0	73,996	0	73,996	0	17,345,000	0	0	0	438,078	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
167592	P5 7		01/01/2018	Chicago IL O'Hare Int Arpt Rev Ref Gen A		8,280,000	8,280,000	9,094,090	8,280,000				0	8,280,000			0	217,350	01/01/2018	1FE	
3128HJ	AG 1		03/01/2018	FHLMC Gold PC Pool #W30007 6.423% 08/1		279,664	279,664	320,303	314,991		(35,326)		(35,326)	279,664			0	2,999	08/15/2028	1	
312905	KJ 0		03/01/2018	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		1,427	1,427	1,459	1,437		(10)		(10)	1,427			0	17	03/15/2021	1	
312906	E5 5		03/01/2018	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		556	556	535	551		5		5	556			0	8	08/15/2021	1	
3133T3	Q2 7		03/01/2018	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		4,249	4,249	4,396	4,305		(56)		(56)	4,249			0	53	02/15/2024	1	
3133T3	X8 6		03/01/2018	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		36,505	36,505	36,734	36,525		(20)		(20)	36,505			0	415	02/15/2024	1	
3133TC	6P 8		03/01/2018	FHLMC Structured Ser 2008 M 7.000% 11/		8,650	8,650	8,977	8,819		(169)		(169)	8,650			0	112	11/20/2027	1	
31340Y	BH 1		01/15/2018	FHLMC REMIC Ser 6-C 9.050% 06/15/19		16	16	17	16				0	16			0		06/15/2019	1	
31340Y	QS 1		03/15/2018	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		117	117	123	117				0	117			0	2	09/15/2020	1	
31358K	7A 0		03/01/2018	FNMA REMIC Ser 1991-164PX 7.500% 12/25		3,126	3,126	3,247	3,156		(30)		(30)	3,126			0	38	12/25/2021	1	
31358L	VM 5		03/01/2018	FNMA REMIC Ser G92-14Z 7.000% 02/25/22		5,854	5,854	5,946	5,865		(11)		(11)	5,854			0	79	02/25/2022	1	
31359B	DN 4		03/01/2018	FNMA REMIC Ser 1993-115G 5.500% 07/25/		9,153	9,153	8,421	8,951		203		203	9,153			0	93	07/25/2023	1	
31359B	ZK 6		03/01/2018	FNMA REMIC Ser 1993-119GA 6.500% 07/25		6,167	6,167	6,086	6,127		40		40	6,167			0	74	07/25/2023	1	

QE05

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		03/01/2018	Paydown.....		198,607	198,607	213,320	208,661		(10,054)		(10,054)		198,607			0	3,526	01/17/2037	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2018	Paydown.....		518	518	516	515		3		3		518			0	8	10/25/2019	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2018	Paydown.....		1,114	1,114	1,072	1,104		11		11		1,114			0	17	10/25/2019	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2018	Paydown.....		710	710	709	706		4		4		710			0	12	04/25/2020	1.....
313603 5J 7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		03/01/2018	Paydown.....		4,757	4,757	4,727	4,727		30		30		4,757			0	78	04/25/2020	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2018	Paydown.....		714	714	701	708		5		5		714			0	10	12/25/2019	1.....
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19		03/01/2018	Paydown.....		77,535	77,535	83,217	78,060		(525)		(525)		77,535			0	781	12/25/2019	1.....
3138YG XE 7	FNMA Pool #AY3376 3.500% 04/25/45		03/01/2018	Paydown.....		561,629	561,629	576,855	576,363		(14,733)		(14,733)		561,629			0	3,094	04/25/2045	1.....
3138YP AD 8	FNMA Pool #AY9024 3.000% 05/25/45		03/01/2018	Paydown.....		386,345	386,345	392,503	392,258		(5,913)		(5,913)		386,345			0	1,659	05/25/2045	1.....
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		03/01/2018	Paydown.....		447,137	447,137	453,161	453,024		(5,887)		(5,887)		447,137			0	1,799	11/25/2045	1.....
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		03/01/2018	Paydown.....		937,942	937,942	955,016	954,419		(16,476)		(16,476)		937,942			0	5,491	11/25/2045	1.....
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31		03/01/2018	Paydown.....		608,821	608,821	634,482	633,920		(25,099)		(25,099)		608,821			0	3,471	11/25/2031	1.....
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42		03/01/2018	Paydown.....		1,283,381	1,283,381	1,342,737	1,340,468		(57,088)		(57,088)		1,283,381			0	6,851	10/25/2042	1.....
34074M PG 0	Florida St Hsg Fin Corp Rev Txb Ref Hom		03/01/2018	Call 100.0000.....		532,680	532,680	532,680	532,680				0		532,680			0	2,465	01/01/2043	1FE.....
649902 NB 5	New York St Dorm Auth Rev Pers Inc Tax R		03/15/2018	Redemption 100.0000.....		10,000,000	10,000,000	10,157,500	10,003,931		(3,931)		(3,931)		10,000,000			0	250,000	03/15/2022	1FE.....
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb		03/01/2018	Call 100.0000.....		165,000	165,000	165,000	165,000				0		165,000			0	635	11/01/2041	1FE.....
79575D WW 6	Salt River Proj AZ El Rev Ser A 5.000%...		01/01/2018	Redemption 100.0000.....		2,000,000	2,000,000	2,062,300	2,000,000				0		2,000,000			0	50,000	01/01/2021	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.					25,842,374	25,842,374	27,066,830	26,017,404		0		(175,027)		25,842,374		0	0	551,137	XXX	XXX

**Bonds - Industrial and Miscellaneous**

000000 00 0	Norwegian Cruise Line Corp Term Ln B Nt.		03/28/2018	Redemption 100.0000.....		9,375	9,375	9,352	9,353		22		22		9,375			0	92	10/05/2021	3FE.....
000000 00 0	US Foods Inc Term Ln Nt 1 4.148% 06/27		03/29/2018	Redemption 100.0000.....		19,292	19,292	19,420	19,401		18		(127)		19,292			0	198	06/27/2023	4FE.....
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl		03/26/2018	Paydown.....		63,751	63,751	30,150	30,150		33,601		33,601		63,751			0	169	07/25/2036	1FM.....
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%		03/15/2018	Redemption 100.0000.....		43,961	43,961	46,599	44,705		(743)		(743)		43,961			0	551	06/15/2021	1.....
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3		01/26/2018	Redemption 100.0000.....		85,714	85,714	85,714	85,714				0		85,714			0		12/31/2019	2FE.....
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2018	Paydown.....		325,641	328,338	306,317	306,317				0		306,317		19,324	19,324	1,788	03/25/2047	1FM.....
023138 AA 8	Ambac Assurance Corp Sub Nt 5.100% 06/		02/23/2018	JP Morgan Securities LLC.....		13,341	10,145				12		12		12		13,329	13,329		06/07/2020	1Z.....
02315Q AA 6	Ambac LSNI LLC 1st Lien Nt 7.308% 02/1		02/23/2018	JP Morgan Securities LLC.....		49,076	48,771				(75)		(75)		(75)		49,150	49,150	138	02/12/2023	1Z.....
02376T AC 2	American Airlines Inc LBASS EETC Ser 201		01/15/2018	Redemption 100.0000.....		567,028	567,028	567,028	567,028				0		567,028			0	15,877	07/15/2020	3FE.....
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013		01/15/2018	Redemption 100.0000.....		34,752	34,752	36,322	35,666		(913)		(913)		34,752			0	860	01/15/2023	2FE.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03072S S6 3	Amerquest Mtg Sec Inc RMBS Ser 2005-R10		03/26/2018	Paydown.....		26,875	26,875	25,011	25,898		977		977		26,875		0	0	133	01/25/2036	1FM.....
03305@ AB 0	The Oneida Group Inc Exit Term Ln Nt 1		03/01/2018	Credit Suisse Securities LLC.....									0				0	0	(20)	05/21/2018	4FE.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		03/15/2018	Redemption 100.0000.....		43,789	43,789	44,212	43,927		(138)		(138)		43,789		0	0	508	05/15/2022	5*GI.....
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2018	Paydown.....		209,836	214,276	201,771	201,771				0		201,771		8,065	8,065	1,926	01/25/2036	1FM.....
05950T AF 2	Banc of America Mtg Securities RMBS Ser		03/01/2018	Paydown.....		7,217	8,541	7,978	8,043				0		8,043		(826)	(826)	84	11/20/2046	1FM.....
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		03/28/2018	Paydown.....		622,475	622,475	640,590	638,953		(16,478)		(16,478)		622,475		0	0	4,009	06/28/2053	1FM.....
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1 3.9%		02/12/2018	Tax Free Exchange.....		22,896,636	22,781,714	22,905,296	22,861,795	36,790	(1,948)		34,842		22,896,636		0	0	149,334	01/19/2024	3FE.....
08579J AY 8	Berry Plastics Corp Term Ln R Nt 2 3.7%		03/29/2018	Redemption 100.0000.....		57,385	57,385	57,385	57,385				0		57,385		0	0	101	01/19/2024	3FE.....
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 3.7%		03/12/2018	Tax Free Exchange.....		57,385	57,385	57,385	57,385				0		57,385		0	0	320	01/19/2024	3FE.....
11134L AC 3	Broadcom Crp/ Caymn Fi Nt 3.000% 01/15		02/21/2018	Tax Free Exchange.....		4,983,792	5,000,000	4,979,600	4,983,242		549		549		4,983,792		0	0	90,000	01/15/2022	2FE.....
11134L AE 9	01		02/21/2018	Tax Free Exchange.....		3,996,411	4,000,000	3,995,840	3,996,334		77		77		3,996,411		0	0	87,000	01/15/2024	2FE.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		02/15/2018	Redemption 100.0000.....		97,370	97,370	97,370	97,370				0		97,370		0	0	3,048	02/15/2023	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		01/15/2018	Redemption 100.0000.....		151,004	151,004	151,004	151,004				0		151,004		0	0	4,515	01/15/2024	1.....
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser..		03/01/2018	Paydown.....		22,645	24,749	20,898	20,898				0		20,898		1,747	1,747	220	03/25/2022	2FM.....
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR		03/01/2018	Paydown.....		328,347	328,347	322,165	325,988		2,358		2,358		328,347		0	0	1,565	08/15/2045	1FM.....
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-		03/01/2018	Paydown.....		39,476	39,476	22,106	19,704	2,403	17,369		19,772		39,476		0	0	185	04/25/2037	1FM.....
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.		03/15/2018	Redemption 100.0000.....		30,264	30,264	30,264	30,264				0		30,264		0	0	368	12/15/2026	1.....
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		02/15/2018	Redemption 100.0000.....		71,606	71,606	71,606	71,606				0		71,606		0	0	2,531	08/14/2021	1.....
12644@ BR 5	CTL Cap Tr CTL Ser 2002-21Aurora Heathcar		01/09/2018	Call 110.0699.....		1,123,168	1,020,414	1,020,414	1,020,414				0		1,020,414		0	0	107,279	10/15/2022	1.....
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%		03/15/2018	Redemption 100.0000.....		23,221	23,221	23,221	23,221				0		23,221		0	0	207	01/15/2025	2.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		03/10/2018	Redemption 100.0000.....		64,609	64,609	73,059	71,004		(6,394)		(6,394)		64,609		0	0	651	12/10/2028	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		03/10/2018	Redemption 100.0000.....		29,031	29,031	30,013	29,794		(763)		(763)		29,031		0	0	337	01/10/2030	2FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		03/10/2018	Redemption 100.0000.....		12,922	12,922	16,426	15,773		(2,851)		(2,851)		12,922		0	0	162	01/10/2032	2FE.....
12668B EJ 8	CWMB Inc RMBS Ser 2005-85CB Cl 2A4 5.		03/01/2018	Paydown.....		159,481	161,670	144,535	144,535				0		144,535		14,946	14,946	1,403	02/25/2036	1FM.....
13134M BN 2	Calpine Corp Term Ln B8 Nt 1 3.420% 12		03/29/2018	Redemption 100.0000.....		2,500	2,500	2,475	2,482		18		18		2,500		0	0	21	12/31/2019	3FE.....
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		03/26/2018	Paydown.....		233,867	233,867	233,796	233,796		71		71		233,867		0	0	432	02/25/2037	1FM.....
14880B AE 1	Catalent Pharma Solutions Inc New Term L		03/29/2018	Redemption 100.0000.....		38,841	38,841	39,066	38,959	101	(218)		(117)		38,841		0	0	251	05/20/2024	3FE.....
15018L AJ 0	Cedar Fair LP Term Ln B Nt 1 4.000% 04		03/14/2018	Tax Free Exchange.....		2,079,077	2,072,515	2,079,865	2,078,231	1,028	(182)		846		2,079,077		0	0	19,151	04/07/2024	3FE.....
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser		03/01/2018	Paydown.....		503,606	503,606	509,804	509,540		(5,935)		(5,935)		503,606		0	0	3,035	04/25/2045	1FE.....

QE05.2

**SCHEDULE D - PART 4**

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16165V	AM 0		03/01/2018	Chaseflex Tr RMBS Ser 2007-1 CI 2A9 6...		43,796	43,850	32,278	32,365		5		5		32,370		11,426	11,426	418	02/25/2037	1FM
17323T	AA 8		03/01/2018	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2...		439,021	439,021	436,478	436,627		2,394		2,394		439,021				2,544	01/25/2053	1FM
18449E	AE 0		03/29/2018	Clean Harbors Inc Term Ln Nt 1 3.883%...	100.0000	10,059	10,059	10,056	10,056		3		3		10,059				.61	06/30/2024	2FE
32052W	AC 3		03/01/2018	First Horizon Mtg PT Tr RMBS Ser 2007-FA		44,042	48,790	36,843	36,843				0		36,843		7,199	7,199	488	08/25/2037	3FM
337925	ES 6		01/01/2018	First Plus Home Ln Owner Tr RMBS Ser 199		1,521	1,521	745	723	406	392		798		1,521				10	12/10/2024	5FM
35729T	AD 4		03/26/2018	Fremont Home Loan Owner Tr RMBS Ser 2006		34,590	34,590	17,791	17,791		16,799		16,799		34,590				.87	10/25/2036	1FM
36228F	C3 8		01/01/2018	GS Mortgage Securities Corp RMBS Ser 200		367	367	367	366		1		1		367				.1	11/25/2033	1FM
36234I	Q6 9		03/01/2018	GSAA Home Equity Tr RMBS Ser 2005-9F CI1		163,454	169,454	155,623	155,623				0		155,623		7,831	7,831	1,698	12/25/2035	1FM
39538W	CZ 9		03/15/2018	Greenpoint Mtg Funding Tr RMBS Ser 2005-		99,612	99,612	55,668	55,668		43,945		43,945		99,612				283	09/15/2030	1FM
39539M	AA 7		03/26/2018	Greenpoint Mtg Funding Tr RMBS Ser 2007-		115,991	115,991	108,268	108,268		7,723		7,723		115,991				363	06/25/2037	1FM
404122	AU 7		03/13/2018	HCA Inc Term Ln B8 Nt 1 4.127% 02/15/2...	100.0000	3,712,570	3,712,570	3,734,950	3,732,764		(20,194)		(20,194)		3,712,570				29,263	02/15/2024	3FE
40430H	DD 7		03/26/2018	HSI Asset Sec Corp Tr RMBS Ser 2006-OPT1		1,045,604	1,045,604	896,605	970,304		75,300		75,300		1,045,604				2,568	12/25/2035	1FM
41164Y	AB 7		03/19/2018	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		90,064	90,064	87,784	87,930		2,133		2,133		90,064				258	07/19/2047	1FM
437084	PZ 3		03/26/2018	Home Equity Asset Tr RMBS Ser 2005-8 CI		1,315,503	1,315,503	1,188,063	1,229,629		85,874		85,874		1,315,503				4,891	02/25/2036	1FM
437690	AL 4		03/26/2018	Homestar Mtg Acceptance Corp RMBS Ser 20		213,339	213,339	208,972	210,036		3,303		3,303		213,339				737	06/25/2034	1FM
44969C	BF 6		03/29/2018	Quintiles IMS New Term Ln B Nt 1 3.695...	100.0000	7,407	7,407	7,467			(60)		(60)		7,407					03/06/2024	3FE
44969C	BH 2		03/29/2018	Quintiles IMS Term Ln B-2 Nt 1 4.178%...	100.0000	2,385	2,385	2,405			(19)		(19)		2,385				11	01/18/2025	3FE
45254N	MY 0		03/26/2018	IMPAC CMB Tr RMBS Ser 2005-2 CI 1A1 2.		87,718	87,718	85,423	85,423		2,295		2,295		87,718				225	04/25/2035	1FM
456606	AG 7		02/01/2018	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2			48,340	32,533	5,644	26,889			26,889		32,533		(32,533)	(32,533)	154	06/25/2031	5FM
456652	AA 4		02/01/2018	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		37,485	74,375	60,106	60,106				0		60,106		(22,621)	(22,621)	696	08/25/2037	4FM
494550	AY 2		02/15/2018	Kinder Morgan Energy - LP Sr Nt 5.950%		4,000,000	4,000,000	3,997,460	3,999,960		40		40		4,000,000				119,000	02/15/2018	2FE
50026*	AA 3		03/15/2018	Kohls Corp CTL Shelby MI 7.600% 12/15/...	100.0000	38,772	38,772	40,962	39,422		(649)		(649)		38,772				492	12/15/2022	2
50075N	AU 8		02/01/2018	Kraft Foods Inc Sr Nt 6.125% 02/01/18...		19,000,000	19,000,000	20,355,760	19,016,989		(16,989)		(16,989)		19,000,000				581,875	02/01/2018	2FE
52467@	AH 8		03/15/2018	Legg Mason Mtg Cap Corp CTL 7.750% 01/		26,976	26,976	28,292	27,240		(265)		(265)		26,976				344	01/15/2021	4Z
542514	HT 4		03/25/2018	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C		580,623	580,623	542,883	547,761		32,863		32,863		580,623				2,256	10/25/2034	1FM
55275B	AD 9		03/26/2018	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		35,969	35,969	20,451	20,451		15,518		15,518		35,969				.86	08/25/2036	1FM

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007	..	03/01/2018.	Paydown.....		.....70,381	.....97,352	.....76,973	.....74,630	.....5,070	.....71		.....5,141		.....79,770		.....(9,389)	.....(9,389)	.....631	11/25/2021.	5FM.....
58405U AD 4	Medco Health Solutions Inc Sr Nt 7.125...	..	03/15/2018.	Maturity.....		.....6,000,000	.....6,000,000	.....6,879,240	.....6,026,660		.....(26,660)		.....(26,660)		.....6,000,000			.....0	.....213,750	03/15/2018.	2FE.....
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-	..	03/01/2018.	Paydown.....		.....299,137	.....299,137	.....288,668	.....290,757		.....8,380		.....8,380		.....299,137			.....0	.....1,659	06/25/2035.	1FM.....
636517 AA 2	National Inst of Hlth Fishers CTL Pl II.....	..	01/15/2018.	Redemption 100.0000.....		.....111,582	.....111,582	.....111,582	.....111,582				.....0		.....111,582			.....0	.....3,944	07/15/2022.	1.....
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd	..	01/15/2018.	Redemption 100.0000.....		.....87,318	.....87,318	.....87,318	.....87,318				.....0		.....87,318			.....0	.....2,576	01/15/2020.	1.....
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	03/01/2018.	Paydown.....		.....150,527	.....150,527	.....153,819	.....153,648		.....(3,122)		.....(3,122)		.....150,527			.....0	.....1,028	05/25/2054.	1FE.....
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-	..	03/01/2018.	Paydown.....		.....258,119	.....258,119	.....264,310	.....263,886		.....(5,768)		.....(5,768)		.....258,119			.....0	.....1,759	05/25/2054.	1FE.....
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-	..	03/01/2018.	Paydown.....		.....236,405	.....236,405	.....242,114	.....241,348		.....(4,943)		.....(4,943)		.....236,405			.....0	.....1,346	04/25/2052.	1FM.....
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	03/01/2018.	Paydown.....		.....449,765	.....449,765	.....464,938	.....464,611		.....(14,846)		.....(14,846)		.....449,765			.....0	.....3,099	08/27/2057.	1FM.....
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	03/01/2018.	Paydown.....		.....91,467	.....91,467	.....93,446			.....(1,979)		.....(1,979)		.....91,467			.....0	.....439	12/25/2057.	1FE.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23	..	03/15/2018.	Redemption 100.0000.....		.....58,215	.....58,215	.....58,213	.....58,214		.....1		.....1		.....58,215			.....0	.....591	05/15/2023.	1.....
65473Q AS 2	NiSource Finance Corp Nt 6.400% 03/15/	..	03/15/2018.	Maturity.....		.....4,000,000	.....4,000,000	.....4,229,320	.....4,006,871		.....(6,871)		.....(6,871)		.....4,000,000			.....0	.....128,000	03/15/2018.	2FE.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	03/01/2018.	Paydown.....		.....4,079	.....4,079	.....4,079	.....4,077		.....2		.....2		.....4,079			.....0	.....39	03/25/2034.	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	03/26/2018.	Paydown.....		.....29,426	.....29,426	.....9,195	.....9,195		.....20,231		.....20,231		.....29,426			.....0	.....90	04/25/2036.	1FM.....
659298 AC 7	North End CLO Ltd CLO Ser 2013-1A Cl B	..	03/08/2018.	Paydown.....		.....10,000,000	.....10,000,000	.....9,938,000	.....9,962,505		.....37,495		.....37,495		.....10,000,000			.....0	.....123,715	07/17/2025.	1FE.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	03/07/2018.	Redemption 100.0000.....		.....61,302	.....61,302	.....61,302	.....61,302				.....0		.....61,302			.....0	.....665	11/07/2023.	1.....
693656 AA 8	PVH CORP Sr Nt 4.500% 12/15/22.....	..	01/05/2018.	Call 102.2500.....		.....4,601,250	.....4,500,000	.....4,488,750	.....4,492,115		.....16		.....16		.....4,492,131		.....7,869	.....7,869	.....112,500	12/15/2022.	3FE.....
70069F MS 3	Park Place Securities Inc RMBS Ser 2005-	..	03/26/2018.	Paydown.....		.....442,806	.....442,806	.....405,721	.....419,098		.....23,708		.....23,708		.....442,806			.....0	.....1,698	09/25/2035.	1FM.....
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A	..	03/15/2018.	Redemption 100.0000.....		.....82,586	.....82,586	.....83,206	.....83,184		.....(598)		.....(598)		.....82,586			.....0	.....484	01/15/2032.	1.....
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	01/31/2018.	Redemption 100.0000.....		.....15,120	.....15,120	.....15,216	.....11,425	.....3,778	.....(83)		.....3,695		.....15,120			.....0	.....169	01/26/2023.	4FE.....
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1 4.854% 03	..	01/31/2018.	Redemption 100.0000.....		.....25,189	.....25,189	.....24,433	.....20,151	.....4,434	.....604		.....5,038		.....25,189			.....0	.....106	03/10/2022.	5FE.....
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1 3.711...	..	03/29/2018.	Redemption 100.0000.....		.....24,750	.....24,750	.....24,838			.....(88)		.....(88)		.....24,750			.....0	.....53	05/24/2024.	3FE.....
73744G AJ 1	Post Holdings Inc Series A Incremental T...	..	03/08/2018.	Tax Free Exchange.....		.....9,885,685	.....9,850,500	.....9,887,439	.....8,380,057	.....8,416	.....(884)		.....7,532		.....9,885,685			.....0	.....70,790	05/24/2024.	3FE.....
74040Y AA 0	Preferred Term Sec Ltd LBASS X Fit Rate.	..	01/03/2018.	Paydown.....		.....63,540	.....63,540	.....40,268	.....45,019		.....18,521		.....18,521		.....63,540			.....0	.....333	07/03/2033.	1FE.....
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.	..	03/24/2018.	Paydown.....		.....56,740	.....56,740	.....47,673	.....43,496		.....13,244		.....13,244		.....56,740			.....0	.....307	12/24/2033.	1FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	03/22/2018.	Paydown.....		.....16,540	.....16,540	.....16,540	.....16,540				.....0		.....16,540			.....0	.....103	03/22/2038.	1FE.....
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	03/23/2018.	Paydown.....		.....28,060	.....28,060	.....24,969	.....24,969		.....3,091		.....3,091		.....28,060			.....0	.....137	09/23/2035.	1AM.....
74836H AC 1	Questar Pipeline Co Nt 5.830% 02/01/18.	..	02/01/2018.	Maturity.....		.....7,500,000	.....7,500,000	.....7,712,700	.....7,502,936		.....(2,936)		.....(2,936)		.....7,500,000			.....0	.....72,875	02/01/2018.	2FE.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 3.556..	..	03/29/2018.	Redemption 100.0000.....		.....103,343	.....103,343	.....102,746	.....102,664		.....679		.....679		.....103,343			.....0	.....954	03/27/2023.	2FE.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	03/26/2018.	Paydown.....		.....59,861	.....59,861	.....51,303	.....51,303		.....8,558		.....8,558		.....59,861			.....0	.....134	08/25/2037.	1FM.....
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown.....		.....62,453	.....62,453	.....62,453	.....62,284		.....169		.....169		.....62,453			.....0	.....533	02/25/2035.	1FM.....

QE05.4

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		03/01/2018	Paydown.....		28,065	29,799	20,020	20,020				0		20,020		8,045	8,045	182	09/25/2037	3FM.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		03/15/2018	Paydown.....		97,652	97,652	97,596	97,626		26		26		97,652			0	571	03/15/2033	1FE.....
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1.....		03/29/2018	Redemption 100.0000.....		3,000	3,000	3,015	2,996	18	(14)		4		3,000			0	35	07/05/2024	3FE.....
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1.....		03/29/2018	Tax Free Exchange.....		1,199,492	1,194,000	1,199,970	1,192,508	7,166	(182)		6,984		1,199,492			0	13,849	07/05/2024	3FE.....
81745Y AA 3	CI		03/01/2018	Paydown.....		138,441	138,441	141,015	140,460		(2,019)		(2,019)		138,441			0	572	12/25/2043	1FM.....
81746H AB 7	Sequoia Mtg Tr RMBS Ser 2017-CH1 CI A2		03/01/2018	Paydown.....		168,259	168,259	170,696	170,674		(2,415)		(2,415)		168,259			0	987	10/25/2047	1FM.....
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 4.211%		03/29/2018	Redemption 100.0000.....		30,787	30,787	31,000	30,883	95	(191)		(96)		30,787			0	212	11/07/2023	3FE.....
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....		03/29/2018	Redemption 100.0000.....		9,160	9,160	9,072	9,126		34		34		9,160			0	148	11/23/2019	4FE.....
83578B AJ 2	Sophia LP New Term Ln Nt 1 5.445% 09/3		03/29/2018	Redemption 100.0000.....		6,142	6,142	6,166	6,145	18	(21)		(3)		6,142			0		09/30/2022	4FE.....
842400 GF 4	Southern CA Edison Co 1st Mtg Bd 1.845		02/01/2018	Paydown.....		321,429	321,429	321,429	321,429				0		321,429			0	2,965	02/01/2022	1FE.....
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		03/29/2018	Redemption 100.0000.....		10,643	10,643	10,427	10,440		203		203		10,643			0	137	03/01/2022	4.....
84611@ AC 7	Sovos Compliance LLC New Additional Term		03/29/2018	Redemption 100.0000.....		1,981	1,981	1,967	1,946	23	12		35		1,981			0	27	03/01/2022	4.....
86359B JU 6	2004-		03/01/2018	Paydown.....		5,762	5,762	5,761	5,754		7		7		5,762			0	47	03/25/2034	1FM.....
86363G AJ 3	2007-		03/01/2018	Paydown.....		41,516	41,760	37,686	37,686				0		37,686		3,830	3,830	318	04/25/2047	1FM.....
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 CI A1		03/01/2018	Paydown.....		124,688	124,688	83,681	83,681		41,007		41,007		124,688			0	1,207	07/25/2037	1FM.....
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/		03/30/2018	Redemption 100.0000.....		35,507	35,507	36,217	36,146		(639)		(639)		35,507			0	865	09/30/2039	2FE.....
89416F AP 2	Travel Leaders Group LLC Term Ln Nt 1.....		03/29/2018	Redemption 100.0000.....		27,431	27,431	27,390	27,392		39		39		27,431			0	613	01/25/2024	4FE.....
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		03/01/2018	Paydown.....		669,260	669,260	663,561	666,984		2,276		2,276		669,260			0	2,848	12/10/2045	1FM.....
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C		03/01/2018	Redemption 100.0000.....		839,861	839,861	798,917	823,016		16,844		16,844		839,861			0	35,232	03/01/2022	3FE.....
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2 5.920		03/02/2018	Various.....		3,105,089	3,450,099	3,036,087	3,036,087				0		3,036,087		69,002	69,002	28,123	05/27/2021	4FE.....
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1.....		03/29/2018	Redemption 100.0000.....		50,584	50,584	50,960	18,823	16	(374)		(358)		50,584			0	289	06/01/2024	3FE.....
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1 6.....		01/27/2018	Redemption 100.0000.....		207,929	207,929	237,185	240,104		(32,175)		(32,175)		207,929			0	6,893	01/27/2022	1FE.....
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.....		01/02/2018	Redemption 100.0000.....		76,318	76,318	73,615	75,153		1,165		1,165		76,318			0	1,939	01/02/2029	1.....
91736# AA 4	United States of America BIA CTL GSA Gtd		03/15/2018	Redemption 100.0000.....		58,710	58,710	58,710	58,710				0		58,710			0	1,682	03/15/2024	1.....
92888C AA 5	Volvo Financial Equipment LLC LBASS Ser		03/15/2018	Paydown.....		4,827,825	4,827,825	4,827,825					0		4,827,825			0	7,195	02/15/2019	1FE.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2018	Paydown.....		112,737	112,994	86,858	86,858				0		86,858		25,878	25,878	524	04/25/2037	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		03/01/2018	Redemption 100.0000.....		16,317	16,317	16,317	16,317				0		16,317			0	181	08/01/2027	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		03/15/2018	Redemption 100.0000.....		10,849	10,849	11,359	11,152		(303)		(303)		10,849			0	134	05/15/2032	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		03/10/2018	Redemption 100.0000.....		123,782	123,782	123,782	123,782				0		123,782			0	1,447	10/10/2024	2.....

QE05.5

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94983C AE 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2018.	Paydown.....		.....237,531	.....237,531	.....240,797	.....237,558				.....(27)		.....237,531			.....0	.....1,343	06/25/2035.	1FM.....
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		03/01/2018.	Paydown.....				.....21,176	.....14,599				.....(14,599)					.....0	.....521	04/15/2050.	1FE.....
000000 00 0	Array Canada Inc Term Ln Nt 1 6.811% 0	A	03/29/2018.	Redemption 100.0000.....		.....140,179	.....140,179	.....138,777	.....138,944				.....1,234	.....1,234	.....140,179			.....0		02/09/2023.	4FE.....
000000 00 0	Burger King Term Ln B3 Nt 2 4.420% 02/..	A	03/29/2018.	Redemption 100.0000.....		.....2,494	.....2,494	.....2,511	.....2,492	.....17			.....(16)	.....1	.....2,494			.....0	.....16	02/16/2024.	4FE.....
654677 AB 9	Niska Gas Storage Can Fin Sr Nt 6.500%	A	03/01/2018.	Call 101.6250.....		.....10,162,500	.....10,000,000	.....9,777,600	.....9,928,007				.....8,968	.....8,968	.....9,936,975		.....63,025	.....63,025	.....433,333	04/01/2019.	5FE.....
89153U AE 1	Total Capital Canada Ltd Sr Nt 1.450%....	A	01/15/2018.	Maturity.....		.....2,000,000	.....2,000,000	.....1,998,080	.....1,999,985				.....15	.....15	.....2,000,000			.....0	.....14,500	01/15/2018.	1FE.....
000000 00 0	Credito Real Sab De CV Sr Nt 7.250% 07	D	03/06/2018.	Direct.....		.....879,163	.....831,000	.....862,163	.....857,784				.....(564)	.....(564)	.....857,220		.....21,943	.....21,943	.....35,432	07/20/2023.	3FE.....
034863 AB 6	Anglo American Capital Co Gtd Nt 9.375...	C	03/09/2018.	Call 107.1566.....		.....5,357,832	.....5,000,000	.....6,100,000	.....5,186,214				.....(26,086)	.....(26,086)	.....5,160,128		.....(160,128)	.....(160,128)	.....554,446	04/08/2019.	2FE.....
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2...	D	03/20/2018.	Redemption 100.0000.....		.....438,040	.....438,040	.....471,988	.....451,484				.....(13,444)	.....(13,444)	.....438,040			.....0	.....6,160	06/20/2020.	2FE.....
232553 AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27	D	03/26/2018.	Direct.....		.....197,556	.....200,000	.....196,366	.....196,430				.....62	.....62	.....196,493		.....1,063	.....1,063	.....6,042	10/04/2027.	3FE.....
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26.....	D	03/28/2018.	Direct.....		.....600,000	.....600,000	.....600,000	.....600,000				.....0	.....0	.....600,000			.....0		04/03/2026.	4FE.....
65504L AC 1	Noble Hldg Intl Co Gtd Nt 4.900% 08/01..	C	02/01/2018.	Call 99.2500.....		.....1,985,000	.....2,000,000	.....2,042,540	.....1,920,000	.....92,913			.....(394)	.....92,519	.....2,012,519		.....(12,519)	.....(12,519)	.....34,000	08/01/2020.	4FE.....
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22.....	C	02/01/2018.	Call 89.0000.....		.....4,450,000	.....5,000,000	.....4,462,500	.....4,250,000	.....290,556			.....8,143	.....298,699	.....4,548,699		.....451,301	.....451,301	.....(475,389)	03/15/2022.	4FE.....
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%...	D	03/29/2018.	Call 111.3750.....		.....1,643,895	.....1,476,000	.....1,628,712	.....1,594,452				.....(7,679)	.....(7,679)	.....1,586,773		.....(110,773)	.....(110,773)	.....211,160	05/23/2021.	3FE.....
G2300T AA 0	Comcel Trust Sr Nt 6.875% 02/06/24.....	D	01/08/2018.	Direct.....		.....326,585	.....310,000	.....318,460	.....317,388				.....(24)	.....(24)	.....317,364		.....9,221	.....9,221	.....9,117	02/06/2024.	3FE.....
L78043 AA 1	Puma Energy Holdings Sr Nt 6.750% 02/0	D	02/07/2018.	Call 101.6875.....		.....10,169	.....10,000	.....10,365	.....10,210	.....64			.....(8)	.....56	.....10,266		.....(266)	.....(266)	.....518	02/01/2021.	3FE.....
P57908 AF 5	Mexichem SAB DE CV Sr Nt 5.875% 09/17/	D	01/24/2018.	Direct.....		.....258,438	.....250,000	.....242,220	.....242,371				.....8	.....8	.....242,379		.....16,059	.....16,059	.....5,263	09/17/2044.	2FE.....
P7700W CG 3	Grupo Famsa SA de CV Sr Nt 7.250% 06/0	D	01/18/2018.	Direct.....		.....293,850	.....299,000	.....255,150	.....265,135				.....701	.....701	.....265,836		.....28,014	.....28,014	.....3,058	06/01/2020.	4FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....156,479,729	.....156,423,874	.....158,556,751	.....147,667,665	.....480,219			.....314,263	.....794,482	.....155,663,115	.....0	.....489,212	.....489,212	.....2,940,487	XXX	XXX
8399997.	Total - Bonds - Part 4.....					.....220,878,175	.....220,812,134	.....223,330,826	.....212,166,438	.....480,219			.....213,143	.....693,362	.....220,060,765	.....0	.....490,009	.....490,009	.....4,456,282	XXX	XXX
8399999.	Total - Bonds.....					.....220,878,175	.....220,812,134	.....223,330,826	.....212,166,438	.....480,219			.....213,143	.....693,362	.....220,060,765	.....0	.....490,009	.....490,009	.....4,456,282	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....220,878,175	XXX	.....223,330,826	.....212,166,438	.....480,219			.....213,143	.....693,362	.....220,060,765	.....0	.....490,009	.....490,009	.....4,456,282	XXX	XXX

QE05.6

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

## SCHEDULE DB - PART A - SECTION 1

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

1 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 Code	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)											
<b>Swaps - Hedging Effective - Foreign Exchange</b>																																	
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.11 GBP)			19,531	905,000		218,205		(502,000)			167,631		100 / 100.....											
0879999	Total-Swaps-Hedging Effective-Foreign Exchange.....																				0	0	19,531	905,000	XX	218,205	0	(502,000)	0	0	167,631	XXX	XXX
0909999	Total-Swaps-Hedging Effective.....																				0	0	19,531	905,000	XX	218,205	0	(502,000)	0	0	167,631	XXX	XXX
1179999	Total-Swaps-Foreign Exchange.....																				0	0	19,531	905,000	XX	218,205	0	(502,000)	0	0	167,631	XXX	XXX
1209999	Total-Swaps.....																				0	0	19,531	905,000	XX	218,205	0	(502,000)	0	0	167,631	XXX	XXX
1399999	Total-Hedging Effective.....																				0	0	19,531	905,000	XX	218,205	0	(502,000)	0	0	167,631	XXX	XXX
1449999	TOTAL.....																				0	0	19,531	905,000	XX	218,205	0	(502,000)	0	0	167,631	XXX	XXX

QE06

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point		
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item							
<b>Short Futures</b>																							
<b>Hedging Other</b>																							
FVM8.....	.....490	.....49,000,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	06/15/2018	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018	.....114.0679	.....114.4609											
13429999. Total-Short Futures-Hedging Other.....														.....0	.....0	.....0	.....0	.....0	.....(192,583)	.....(192,583)	.....971,344	.....4	.....1,000
1389999. Total-Short Futures.....														.....0	.....0	.....0	.....0	.....0	.....(192,583)	.....(192,583)	.....971,344	XXX	XXX
1409999. Total-Hedging Other.....														.....0	.....0	.....0	.....0	.....0	.....(192,583)	.....(192,583)	.....971,344	XXX	XXX
1449999. TOTAL.....														.....0	.....0	.....0	.....0	.....0	.....(192,583)	.....(192,583)	.....971,344	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
UBS Warburg London			
Total Net Cash Deposits.....	.....0	.....0	.....0

QE07

(a)

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

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 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		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX			0				971,344	971,344
<b>NAIC 1 Designation</b>											
Citibank NA..... E57ODZWZ7FF32TWEFA76   Y.....	Y.....		237,752	905,000		667,248	218,205		0	167,631	167,631
0299999. Total NAIC 1 Designation.....			237,752	905,000	0	667,248	218,205	0	0	167,631	167,631
0999999. Gross Totals.....			237,752	905,000	0	667,248	218,205	0	0	1,138,975	1,138,975
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				905,000	0						

QE08

**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)
<b>Collateral Pledged by Reporting Entity</b>								
UBS Futures - CME.....	SNZ20JLFK8MNNCLQOF39..	Corp Bonds.....	03523T BP 2 Anheuser-Busch InBev WldwdInc Sr Nt.....	971,344	1,000,000	961,692	07/15/2022	I.....
0199999. Totals.....				971,344	1,000,000	961,692	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	237,752	237,752	XXX		V.....
0299999. Totals.....				237,752	237,752	XXX	XXX	XXX

QE09

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>							
362351	AA	6		1FM	376,595	376,595	12/25/2046
590212	AB	2		1FM	87,457	87,457	06/25/2037
81378E	AA	1		1FM	1,722,719	1,722,719	05/25/2037
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				2,186,771	2,186,771	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				2,186,771	2,186,771	XXX
6299999	Total - Residential Mortgage-Backed Securities				2,186,771	2,186,771	XXX
6699999	Subtotal - Bonds				2,186,771	2,186,771	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>							
000000	00	0			25,864,456	25,864,456	04/02/2018
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)				25,864,456	25,864,456	XXX
9999999	Totals				28,051,227	28,051,227	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(2,435,198) Book/Adjusted Carrying Value \$.....(2,435,198)
- Average balance for the year: Fair Value \$.....32,293,728 Book/Adjusted Carrying Value \$.....32,293,728
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....2,186,771 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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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

General Interrogatories:

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
The Bank of New York Mellon..... New York, NY.....					28,740	275,440	93,409	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	28,740	275,440	93,409	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	28,740	275,440	93,409	XXX
0599999. Total Cash.....	XXX	XXX	0	0	28,740	275,440	93,409	XXX

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

Show Investments Owned End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
60934N 10 4	Federated Govt Obligations Fd.....		03/28/2018.....	.....1.603		.....1,808,958	.....2,344	.....1,607
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....1,808,958	.....2,344	.....1,607
8899999. Total - Cash Equivalents.....						.....1,808,958	.....2,344	.....1,607

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

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

**NONE**

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Hospitals**

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

**NONE**

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

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

**NONE**

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL					(1)			2
2. Alaska.....AK								
3. Arizona.....AZ								
4. Arkansas.....AR					(1)			
5. California.....CA								
6. Colorado.....CO								
7. Connecticut.....CT					1			35
8. Delaware.....DE					2			10
9. District of Columbia.....DC								(3)
10. Florida.....FL					(15)			38
11. Georgia.....GA					(2)			11
12. Hawaii.....HI								
13. Idaho.....ID								
14. Illinois.....IL					(1)			
15. Indiana.....IN								
16. Iowa.....IA								
17. Kansas.....KS								
18. Kentucky.....KY								10
19. Louisiana.....LA								
20. Maine.....ME								
21. Maryland.....MD					1			278
22. Massachusetts.....MA								3
23. Michigan.....MI					(3)			2
24. Minnesota.....MN								
25. Mississippi.....MS					(1)			2
26. Missouri.....MO								
27. Montana.....MT								
28. Nebraska.....NE								
29. Nevada.....NV								
30. New Hampshire.....NH								
31. New Jersey.....NJ					(1)			1
32. New Mexico.....NM								
33. New York.....NY								1
34. North Carolina.....NC					1			58
35. North Dakota.....ND								
36. Ohio.....OH					3			165
37. Oklahoma.....OK								
38. Oregon.....OR								
39. Pennsylvania.....PA					(4)			192
40. Rhode Island.....RI								5
41. South Carolina.....SC					4			14
42. South Dakota.....SD								
43. Tennessee.....TN					(2)			12
44. Texas.....TX								
45. Utah.....UT								
46. Vermont.....VT					1			5
47. Virginia.....VA								5
48. Washington.....WA								
49. West Virginia.....WV					3			17
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	(15)	0	0	863

**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

**NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**NONE**