



# QUARTERLY STATEMENT

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

## NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 23787 Employer's ID Number..... 31-4177100

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US  
Incorporated/Organized..... December 6, 1925 Commenced Business..... April 14, 1926

Statutory Home Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 614-249-7111  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701..COLUMBUS..OH..US.. 43215-2220  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701..COLUMBUS..OH..US.. 43215-2220 614-249-1545  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact CHERYL M. DENNIS 614-249-1545  
(Name) (Area Code) (Telephone Number)  
FINRPT@NATIONWIDE.COM 866-315-1430  
(E-Mail Address) (Fax Number)

### OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO - P&C	2. ROBERT WILLIAM HORNER III	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL #	SVP-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 OFF
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 MARKT 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)

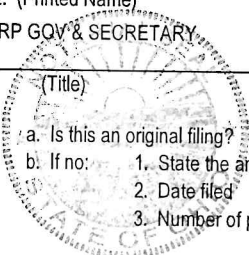
*David Patrick Lapaal*  
(Signature)

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*



Norma J. Perkins  
Notary Public, State of Ohio  
My Commission Expires 02/22/2020

a. Is this an original filing? Yes [X] No [ ]  
b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,303,894,155		11,303,894,155	11,267,648,732
2. Stocks:				
2.1 Preferred stocks.....	2,194,672		2,194,672	2,196,710
2.2 Common stocks.....	8,674,312,787	19,743,310	8,654,569,477	8,816,281,641
3. Mortgage loans on real estate:				
3.1 First liens.....	1,260,012,927		1,260,012,927	1,219,332,775
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	543,474,705		543,474,705	540,595,076
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	33,756,776		33,756,776	34,585,649
4.3 Properties held for sale (less \$.....0 encumbrances).....	1,432,186		1,432,186	983,195
5. Cash (\$.....(296,441,457)), cash equivalents (\$.....32,631,394) and short-term investments (\$.....351,093,129).....	87,283,064		87,283,064	460,758,079
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	57,886,895		57,886,895	
8. Other invested assets.....	3,381,644,637	70,075,329	3,311,569,308	3,216,942,375
9. Receivables for securities.....	1,145,358		1,145,358	81,888
10. Securities lending reinvested collateral assets.....	31,161,274		31,161,274	55,880,975
11. Aggregate write-ins for invested assets.....	1,413,878,680	0	1,413,878,680	1,441,033,842
12. Subtotals, cash and invested assets (Lines 1 to 11).....	26,792,078,117	89,818,639	26,702,259,478	27,056,320,937
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	98,828,842		98,828,842	110,177,287
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,255,050,374	33,760,825	2,221,289,549	2,188,463,373
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,217,928,233	3,808,894	3,214,119,339	3,244,145,051
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	368,143,104		368,143,104	365,651,257
16.2 Funds held by or deposited with reinsured companies.....	3,057,247		3,057,247	3,069,571
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.....	220,769,560		220,769,560	292,756,470
18.2 Net deferred tax asset.....	1,897,309,786	600,892,310	1,296,417,476	1,206,122,010
19. Guaranty funds receivable or on deposit.....	646,060		646,060	1,609,597
20. Electronic data processing equipment and software.....	587,247,482	482,326,834	104,920,648	103,961,745
21. Furniture and equipment, including health care delivery assets (\$.....0).....	97,949,427	97,949,427	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	431,361,461	1,318,218	430,043,244	475,169,304
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	723,383,471	341,420,989	381,962,482	377,978,525
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	36,693,753,165	1,651,296,135	35,042,457,030	35,425,425,127
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	36,693,753,165	1,651,296,135	35,042,457,030	35,425,425,127

**DETAILS OF WRITE-INS**

1101. Corporate owned investment value of life insurance.....	1,398,392,014		1,398,392,014	1,400,585,589
1102. Derivative collateral and receivables.....	13,821,999		13,821,999	38,155,375
1103. Other investment receivables.....	1,664,667		1,664,667	2,292,878
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	1,413,878,680	0	1,413,878,680	1,441,033,842
2501. Agent benefit investment value of life insurance and annuity contracts.....	159,193,262		159,193,262	160,174,827
2502. Deposit and prepaid assets.....	102,584,762	102,584,762	0	
2503. Equities and deposits in pools and associations.....	108,709,963		108,709,963	108,683,076
2598. Summary of remaining write-ins for Line 25 from overflow page.....	352,895,483	238,836,227	114,059,256	109,120,622
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	723,383,471	341,420,989	381,962,482	377,978,525

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,238,440,181).....	8,959,044,783	9,334,687,935
2. Reinsurance payable on paid losses and loss adjustment expenses.....	968,015,526	985,965,465
3. Loss adjustment expenses.....	1,646,572,179	1,655,640,114
4. Commissions payable, contingent commissions and other similar charges.....	208,334,032	250,721,513
5. Other expenses (excluding taxes, licenses and fees).....	94,262,597	145,610,309
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	69,552,652	91,861,976
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....2,604,305,727 and including warranty reserves of \$....9,341,079 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	5,442,688,424	5,563,989,747
10. Advance premium.....	118,645,114	94,570,646
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	7,566,022	8,065,476
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,794,460,469	1,782,343,439
13. Funds held by company under reinsurance treaties.....	1,211,494	1,218,225
14. Amounts withheld or retained by company for account of others.....	1,375,273,220	1,555,306,125
15. Remittances and items not allocated.....	28,055,253	9,589,423
16. Provision for reinsurance (including \$.....0 certified).....	26,314,177	26,314,177
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	32,160	28,269
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	89,309,752	25,189,178
20. Derivatives.....	18,390,294	33,796,469
21. Payable for securities.....	64,547,500	3,249,000
22. Payable for securities lending.....	35,368,135	60,082,632
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,510,863,564	1,603,861,687
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	22,458,507,344	23,232,091,805
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	22,458,507,344	23,232,091,805
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	2,192,281,375	2,192,136,159
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,391,668,310	10,001,197,163
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	12,583,949,685	12,193,333,322
38. Totals (Page 2, Line 28, Col. 3).....	35,042,457,030	35,425,425,127

**DETAILS OF WRITE-INS**

2501. Accrued derivative liability.....	10,334,344	6,948,231
2502. Agent's security fund reserves.....	1,151,393,237	1,161,582,659
2503. Contingent suit liabilities.....	6,389,107	6,140,624
2598. Summary of remaining write-ins for Line 25 from overflow page.....	342,746,876	429,190,173
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,510,863,564	1,603,861,687
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# NATIONWIDE MUTUAL INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.... 598,212,296).....	612,570,048	653,489,310	2,551,641,654
1.2 Assumed..... (written \$.... 4,202,997,334).....	4,328,095,197	4,450,643,152	17,683,005,690
1.3 Ceded..... (written \$.... 1,582,510,605).....	1,600,704,434	1,645,351,019	6,539,086,670
1.4 Net..... (written \$.... 3,218,699,025).....	3,339,960,811	3,458,781,443	13,695,560,675
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 1,967,067,925):			
2.1 Direct.....	253,390,078	325,018,203	1,387,782,053
2.2 Assumed.....	2,509,993,855	2,998,560,106	13,145,750,965
2.3 Ceded.....	908,084,909	1,033,369,415	4,856,851,288
2.4 Net.....	1,855,299,024	2,290,208,894	9,676,681,730
3. Loss adjustment expenses incurred.....	336,820,406	342,268,608	1,425,060,868
4. Other underwriting expenses incurred.....	1,081,674,519	951,358,095	4,180,025,736
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,273,793,949	3,583,835,597	15,281,768,334
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	66,166,862	(125,054,154)	(1,586,207,658)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	291,518,142	118,751,033	500,718,791
10. Net realized capital gains (losses) less capital gains tax of \$.... 16,345,923.....	32,265,776	41,003,120	145,760,132
11. Net investment gain (loss) (Lines 9 + 10).....	323,783,918	159,754,153	646,478,923
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.... 649,825 amount charged off \$.... 12,843,122).....	(12,193,297)	(15,823,846)	(59,008,717)
13. Finance and service charges not included in premiums.....	17,645,756	24,303,810	85,381,738
14. Aggregate write-ins for miscellaneous income.....	29,167,770	22,037,470	181,638,855
15. Total other income (Lines 12 through 14).....	34,620,229	30,517,434	208,011,876
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	424,571,009	65,217,433	(731,716,859)
17. Dividends to policyholders.....	1,836,527	2,128,006	9,060,726
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).....	422,734,482	63,089,427	(740,777,585)
19. Federal and foreign income taxes incurred.....	(28,756,912)	(53,468,111)	(369,951,722)
20. Net income (Line 18 minus Line 19) (to Line 22).....	451,491,394	116,557,538	(370,825,863)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	12,193,333,322	12,690,337,809	12,690,337,809
22. Net income (from Line 20).....	451,491,394	116,557,538	(370,825,863)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.... 16,819,890.....	(96,589,379)	170,428,650	659,290,354
25. Change in net unrealized foreign exchange capital gain (loss).....	4,641,219	5,254,113	21,450,470
26. Change in net deferred income tax.....	(32,181,186)	(13,689,465)	(887,006,199)
27. Change in nonadmitted assets.....	63,385,917	19,097,923	302,775,980
28. Change in provision for reinsurance.....			(10,799,528)
29. Change in surplus notes.....	145,216	145,217	525,633
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(276,820)	15,091,526	(212,415,334)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	390,616,362	312,885,502	(497,004,487)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,583,949,685	13,003,223,311	12,193,333,322

### DETAILS OF WRITE-INS

0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in contingent suit liabilities.....	(248,483)	2,577,435	2,353,364
1402. Other miscellaneous income.....	29,416,253	19,460,035	179,285,491
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).....	29,167,770	22,037,470	181,638,855
3701. Change in surplus - pension and postretirement benefits net of tax.....	(1,717,620)	(3,610,425)	(125,141,182)
3702. Change in surplus - agent security compensation plan.....			(94,738,252)
3703. Change in surplus - miscellaneous.....	1,440,800	18,701,951	7,464,100
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).....	(276,820)	15,091,526	(212,415,334)

**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.....	3,250,617,064	3,015,772,234	13,950,721,987
2. Net investment income.....	128,141,146	180,875,511	678,089,318
3. Miscellaneous income.....	(67,093,821)	(10,583,491)	239,866,804
4. Total (Lines 1 through 3).....	3,311,664,389	3,186,064,255	14,868,678,109
5. Benefit and loss related payments.....	2,249,815,422	2,087,118,977	9,040,530,405
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,542,643,841	1,454,354,406	5,742,700,934
8. Dividends paid to policyholders.....	2,335,981	2,200,162	11,399,260
9. Federal and foreign income taxes paid (recovered) net of \$.....(32,105,949) tax on capital gains (losses).....	(84,397,899)	(50,166,360)	(63,219,765)
10. Total (Lines 5 through 9).....	3,710,397,344	3,493,507,186	14,731,410,834
11. Net cash from operations (Line 4 minus Line 10).....	(398,732,955)	(307,442,931)	137,267,275
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	495,103,513	517,125,312	2,942,307,369
12.2 Stocks.....	1,286		73,519,062
12.3 Mortgage loans.....	21,689,442	14,264,738	132,206,655
12.4 Real estate.....	413,600	1,088,344	
12.5 Other invested assets.....	56,310,196	117,876,926	497,581,124
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,830	9,027	198,148
12.7 Miscellaneous proceeds.....	126,606,781	129,773,450	100,839,888
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	700,126,649	780,137,797	3,746,652,246
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	326,851,910	299,315,311	1,860,840,400
13.2 Stocks.....	150	152	135,148,774
13.3 Mortgage loans.....	59,800,000	55,637,853	485,862,470
13.4 Real estate.....	12,243,931	6,532,007	30,818,762
13.5 Other invested assets.....	127,894,364	123,686,018	735,983,679
13.6 Miscellaneous applications.....			26,841,180
13.7 Total investments acquired (Lines 13.1 to 13.6).....	526,790,356	485,171,341	3,275,495,265
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).....	173,336,293	294,966,456	471,156,981
<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).....	(148,078,353)	(88,252,381)	(615,755,304)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(148,078,353)	(88,252,381)	(615,755,304)
<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).....	(373,475,015)	(100,728,856)	(7,331,048)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	460,758,079	468,089,127	468,089,127
19.2 End of period (Line 18 plus Line 19.1).....	87,283,064	367,360,271	460,758,079
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bond investment to bond investment.....	54,755,943	250,332,092	551,355,650
20.0002 Exchange of bond investment to equity investment.....			4,391,764
20.0003 Exchange of equity investment to equity investment.....			124,353
20.0004 Capitalized interest on bonds.....	101,540		452,561
20.0005 Capitalized interest on mortgage loans.....	2,481,148	2,310,156	10,116,589
20.0006 Assets and liabilities transferred settled through investment transfer.....		1,912,252,168	1,912,252,168
20.0007 Intercompany transfer of securities in.....	206,026,412		59,685,878
20.0008 Intercompany transfer of securities out.....			99,097,255
20.0009 Tax Credit Commitments Liabilities.....	(156,583)	20,452,566	3,306,605
20.0010 Deferred gains.....	1,417,482		421,618
20.0011 COLI/BOLI.....	(2,193,575)	25,263,273	84,513,299

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

## A. Accounting Practices

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

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

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle's reserves on an alternative reserving basis from the NAIC's accounting practices and procedures manual. The prescribed practice decreased the subsidiary's valuation by \$179.0 million and \$174.9 million as of March 31, 2018 and December 31, 2017, respectively.

Olentangy Reinsurance, LLC (Olentangy) is a special purpose financial insurance company domiciled in the State of Vermont. The Company has an indirect partial ownership of Olentangy through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Olentangy was granted a permitted practice from the State of Vermont which increased the subsidiary's valuation by \$53.3 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 Insurance Company state basis (Page 4, Line 20,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 451,491,394	\$ (370,825,862)
(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>\$ 451,491,394</u>	<u>\$ (370,825,862)</u>
<b>Surplus</b>					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 12,583,949,685	\$ 12,193,333,323
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	3	35	(178,992,229)	(174,851,454)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	<u>53,333,865</u>	<u>53,333,865</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 12,709,608,049</u>	<u>\$ 12,314,850,912</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. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
35729QAS7	\$ 1,463,952	\$ 904,930	\$ 559,022	\$ 904,930	\$ 891,545	Q3 '17
<b>Total</b>			<b>\$ 559,022</b>			

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>(11,441,986)</u>
2. 12 Months or Longer	\$ <u>(13,518,874)</u>

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

1. Less than 12 Months	\$ <u>896,238,508</u>
2. 12 Months or Longer	\$ <u>405,446,095</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.

The company also has an agreement with a non-insurance internal company with collateral consisting of FHA protected residential mortgage loans. This collateral must represent at least 102% of the purchase price paid for the loans. These loans are principal guaranteed by the FHA therefore risk of changes in fair value are negligible. The loans are actively monitored for adhering to the standards of FHA protection.

## NOTES TO THE FINANCIAL STATEMENTS

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

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 \$-      \$-      \$-      \$-      \$-      \$-      \$-      \$-
- b. Overnight 26,482,346    63,399,699    45,008,649    27,016,779    -    -    -    -
- c. 2 Days to 1 Week -    -    -    -    -    -    -    -
- d. > 1 Week to 1 Month -    -    -    -    -    -    -    -
- e. > 1 Month to 3 Months -    -    -    -    -    -    -    -
- f. > 3 Months to 1 Year 48,996,421    51,152,782    49,875,131    49,315,102    -    -    -    -
- 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 \$99,505,192    \$138,533,554    \$119,225,265    \$100,050,314      \$-      \$-      \$-      \$-

	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 \$-    \$27,557,115    \$-    \$-    \$-    \$-    \$-    \$27,557,115
- b. LB & SS - FV -    -    -    -    -    -    -    -
- c. Preferred Stock - FV -    -    -    -    -    -    -    -
- d. Common Stock -    -    -    -    -    -    -    -
- e. Mortgage Loans - FV 72,493,199    -    -    -    -    -    -    72,493,199
- f. Real Estate - FV -    -    -    -    -    -    -    -
- g. Derivatives - FV -    -    -    -    -    -    -    -
- h. Other Invested Assets - FV -    -    -    -    -    -    -    -
- q. Total Assets - FV \$72,493,199    \$27,557,115    \$-    \$-    \$-    \$-    \$-    \$100,050,314

**NOTES TO THE FINANCIAL STATEMENTS**

## 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	\$75,797,448	\$113,338,869	\$94,883,780	\$76,331,881	\$-	\$-	\$-	\$-
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	-

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

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$27,016,779	\$27,016,779
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	49,315,102	49,315,102

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

No significant changes from prior year end.

## 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.

## 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. No significant changes from prior year end.

**NOTES TO THE FINANCIAL STATEMENTS**

B. Equity market risk management. Adverse changes in the equity markets expose the Company to significant volatility. To mitigate these risks, the Company enters into equity options.

C-H. No significant changes from prior year end.

**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**

A. No significant changes from prior year end.

B. Detail of Transactions Greater than ½ % of Admitted Assets

On March 28, 2018, the Company received an extraordinary dividend of \$195.0 million from Scottsdale Insurance Company, consisting of securities of \$187.6 million and cash of \$7.3 million.

On March 28, 2018, the Company received an extraordinary dividend of \$20.0 million from THI Holdings Delaware, Inc., consisting of securities of \$19.5 million and cash of \$0.5 million.

On January 30, 2018, the Company made a capital cash contribution of \$16.4 million to NNOV8, LLC and \$2.2 million to Nationwide Ventures, LLC.

C-N. No significant changes from prior year end.

**Note 11 - Debt**

A. All Other Debt

No significant changes from prior year end.

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

1. The Company is a member of the FHLB of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as \$600.0 million. The Company's Board of Directors approved of this amount with consideration of the FHLB's stock ownership and collateralization requirements.

2. FHLB Capital Stock

a. Aggregate Totals

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

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

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

3. Not applicable.

4. Not applicable.

**NOTES TO THE FINANCIAL STATEMENTS****Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

## A. Defined Benefit Plans

1-3. No significant changes from prior year end.

## 4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Service cost	\$ 35,090,929	\$ 126,409,000	\$ 130,862	\$ 712,000
b. Interest cost	52,719,061	215,315,000	2,227,540	10,824,000
c. Expected return on plan assets	(80,363,404)	(300,571,000)	(2,551,611)	(10,018,000)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	9,048,685	22,541,000	-	91,000
f. Prior service cost or credit	(12,822,009)	(51,518,000)	1,599,121	6,759,000
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 3,673,262	\$ 12,176,000	\$ 1,405,912	\$ 8,368,000

5-21. No significant changes from prior year end.

B-I. No significant changes from prior year end.

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

No significant changes from prior year end.

**Note 14 - Contingencies**

No significant changes from prior year end.

**Note 15 - Leases**

No significant changes from prior year end.

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

No significant changes from prior year end.

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

## A. Transfers of Receivables Reported as Sales

Not applicable.

## B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

## C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

**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.

**NOTES TO THE FINANCIAL STATEMENTS**

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

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

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

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

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

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

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

The following table summarizes assets and liabilities held at fair value as of 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	\$ 1,246,821	\$ -	\$ -	\$ 1,246,821	-
Industrial and miscellaneous	-	444,291,787	24,971,379	469,263,166	-
<b>Total Bonds</b>	<b>\$ 1,246,821</b>	<b>\$ 444,291,787</b>	<b>\$ 24,971,379</b>	<b>\$ 470,509,987</b>	<b>\$ -</b>
Securities lending collateral assets	-	4,144,495	-	4,144,495	-
Common stocks	7,206,764	38,031,948	2,241,443	47,480,155	\$ 12,886,885
Derivative assets	-	571,564	57,315,330	57,886,894	-
<b>Total Assets at Fair Value</b>	<b>\$ 8,453,585</b>	<b>\$ 487,039,794</b>	<b>\$ 84,528,152</b>	<b>\$ 580,021,531</b>	<b>\$ 12,886,885</b>
<b>Liabilities at Fair Value</b>					
Derivative liabilities	\$ -	\$ 17,043,294	\$ -	\$ 17,043,294	-
<b>Total Liabilities at Fair Value</b>	<b>\$ -</b>	<b>\$ 17,043,294</b>	<b>\$ -</b>	<b>\$ 17,043,294</b>	<b>\$ -</b>

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	\$42,916,253	\$284,800	\$(20,979,610)	\$-	\$(340,000)	\$5,309,063	\$-	\$(2,215,703)	\$(3,424)	\$24,971,379
<b>Total Bonds</b>	<b>\$42,916,253</b>	<b>\$284,800</b>	<b>\$(20,979,610)</b>	<b>\$-</b>	<b>\$(340,000)</b>	<b>\$5,309,063</b>	<b>\$-</b>	<b>\$(2,215,703)</b>	<b>\$(3,424)</b>	<b>\$24,971,379</b>
Common stocks	\$15,540,488	\$-	\$(13,219,026)	\$-	\$-	\$(80,019)	\$-	\$-	\$-	\$2,241,443
Derivative assets	\$-	\$-	\$-	\$-	\$27,913,227	\$29,402,104	\$-	\$-	\$-	\$57,315,330
<b>Total Assets at Fair Value</b>	<b>\$58,456,741</b>	<b>\$284,800</b>	<b>\$(34,198,636)</b>	<b>\$-</b>	<b>\$27,573,227</b>	<b>\$34,631,147</b>	<b>\$-</b>	<b>\$(2,215,703)</b>	<b>\$(3,424)</b>	<b>\$84,528,152</b>

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.

**NOTES TO THE FINANCIAL STATEMENTS**

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$11,028,616,603	\$10,833,384,168	\$1,366,619,846	\$9,298,756,918	\$363,239,839	\$-
Stocks	8,609,331,557	8,609,283,994	-	2,239,992	8,607,091,565	-
Mortgage loans, net of allowance	1,257,990,556	1,260,012,927	-	-	1,257,990,556	-
Short-term investments	383,725,128	383,724,521	2,715,731	381,009,397	-	-
Derivative assets	12,064,143	1	-	12,064,143	-	-
Securities lending collateral assets	27,016,779	27,016,779	27,016,779	-	-	-
<b>Total Assets</b>	<b>\$21,318,744,766</b>	<b>\$21,113,422,390</b>	<b>\$1,396,352,356</b>	<b>\$9,694,070,450</b>	<b>\$10,228,321,960</b>	<b>\$-</b>
<b>Liabilities</b>						
Derivative liabilities	\$1,925,663	\$1,347,000	\$-	\$1,925,663	\$-	\$-
<b>Total Liabilities</b>	<b>\$1,925,663</b>	<b>\$1,347,000</b>	<b>\$-</b>	<b>\$1,925,663</b>	<b>\$-</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 \$10.99 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$0.12 billion 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 \$9.22 billion. There has been favorable prior-year development of \$46.4 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.

**Note 29 – Participating Policies**

Not applicable.

**Note 30 – Premium Deficiency Reserves**

No significant changes from prior year end.

## **NOTES TO THE FINANCIAL STATEMENTS**

**Note 31 – High Deductibles**

Not applicable.

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

No significant changes from prior year end.

**Note 33 - Asbestos/Environmental Reserves**

No significant changes from prior year end.

**Note 34 – Subscriber Savings Accounts**

Not applicable.

**Note 35 – Multiple Peril Crop Insurance**

Not applicable.

**Note 36 – Financial Guaranty Insurance**

Not applicable.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 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 Name of Entity	2 NAIC Company Code	3 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? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/07/2013
- 6.4 By what department or departments?  
OH
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

## 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:

\$ 1,149,281,031

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
	8,782,003,572	8,626,834,875
	0	0
	26,500,000	26,500,000
	1,671,247,993	1,689,594,761
\$	10,479,751,565	\$ 10,342,929,636
\$	0	\$ 0

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

Yes [ X ] No [ ]

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

Yes [ X ] No [ ]

If no, attach a description with this statement.

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

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

\$ 31,161,274

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

\$ 31,161,274

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

\$ 35,368,135

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
Royal Trust	77 King St., York, ON M9N 1L4
Federal Home Loan Bank	221 E. 4th St, Suite 600, Cincinnati, OH. 45202

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

1 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
Ares Capital Management LLC	U

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	NO
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO

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

18.2 If no, list exceptions:

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 [X] No [ ]

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Non-renewable for stated reasons only	10.250	4.970	111,809	4,900	0	116,709	(4,910)	(200)	0	(5,110)
Total	XXX	XXX	111,809	4,900	0	116,709	(4,910)	(200)	0	(5,110)

- 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 [ ]

**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	3,056,069	2,928,079	2,232,591	3,531,875	9,036,871	9,093,017
2. Alaska.....AK	L	106,832	83,253	9,237	3,838	159,949	39,545
3. Arizona.....AZ	L	7,461,636	6,845,897	4,559,129	4,172,169	16,263,416	13,007,640
4. Arkansas.....AR	L	6,352,605	7,330,732	3,991,792	4,353,460	7,758,641	9,686,768
5. California.....CA	L	48,122,719	46,566,568	48,106,152	33,101,745	216,213,534	193,938,855
6. Colorado.....CO	L	8,506,364	7,291,083	5,368,488	4,413,853	19,394,802	19,588,277
7. Connecticut.....CT	L	12,253,609	14,046,496	7,273,101	8,418,830	40,870,196	50,663,439
8. Delaware.....DE	L	14,904,566	16,652,562	8,352,431	10,400,292	40,402,432	47,017,374
9. District of Columbia.....DC	L	1,513,663	1,678,788	1,025,622	542,374	2,915,285	3,069,219
10. Florida.....FL	L	1,940,067	1,835,038	2,738,970	4,328,921	40,486,144	43,422,172
11. Georgia.....GA	L	19,386,283	26,747,713	17,070,860	25,832,566	55,908,842	77,498,655
12. Hawaii.....HI	L	132,768	122,561	21,971	19,827	1,001,559	125,699
13. Idaho.....ID	L	1,312,423	1,356,333	521,296	717,434	4,051,462	3,238,689
14. Illinois.....IL	L	2,936,328	2,562,229	879,838	1,232,398	16,005,022	14,602,513
15. Indiana.....IN	L	13,098,730	11,491,033	4,781,210	5,487,882	16,839,261	29,815,493
16. Iowa.....IA	L	7,972,410	8,687,733	4,755,628	2,948,036	30,546,417	39,044,745
17. Kansas.....KS	L	4,567,587	4,971,209	2,083,113	2,373,140	20,029,832	20,253,610
18. Kentucky.....KY	L	12,032,726	13,259,350	8,633,384	8,838,938	23,421,246	23,363,934
19. Louisiana.....LA	L	574,334	592,394	184,039	727,017	2,570,855	1,181,869
20. Maine.....ME	L	529,903	533,189	91,754	146,377	1,243,234	300,622
21. Maryland.....MD	L	29,588,410	35,287,478	13,710,961	16,619,911	98,653,392	107,189,102
22. Massachusetts.....MA	L	2,186,402	2,469,019	1,281,161	1,607,632	7,027,469	7,152,913
23. Michigan.....MI	L	1,523,054	1,433,806	529,909	339,591	17,359,308	17,002,067
24. Minnesota.....MN	L	2,092,533	2,094,870	3,365,063	533,981	8,890,585	15,174,823
25. Mississippi.....MS	L	6,829,352	7,621,363	4,279,394	6,582,040	12,178,799	12,303,320
26. Missouri.....MO	L	5,688,286	5,575,044	2,084,383	5,438,502	16,341,929	21,028,983
27. Montana.....MT	L	982,099	948,621	208,438	496,929	1,936,275	1,603,971
28. Nebraska.....NE	L	6,041,482	7,774,942	3,678,798	3,804,642	26,185,718	27,437,145
29. Nevada.....NV	L	2,827,735	2,834,531	1,089,207	2,389,449	11,912,449	13,593,383
30. New Hampshire.....NH	L	2,727,082	2,811,695	1,609,645	1,497,170	3,964,423	4,452,256
31. New Jersey.....NJ	L	3,517,298	3,567,563	2,761,247	2,378,378	69,357,787	70,358,233
32. New Mexico.....NM	L	780,235	635,673	326,578	2,236,740	3,686,747	4,425,476
33. New York.....NY	L	24,034,569	24,741,350	21,468,962	13,807,450	106,743,792	98,732,722
34. North Carolina.....NC	L	88,062,139	94,435,860	46,700,414	53,743,865	98,153,508	113,010,293
35. North Dakota.....ND	L	1,231,684	1,099,312	459,825	450,922	1,603,653	2,238,140
36. Ohio.....OH	L	60,684,065	63,906,551	36,066,162	36,260,404	91,821,378	93,811,168
37. Oklahoma.....OK	L	481,171	571,002	269,843	349,855	1,108,520	1,324,323
38. Oregon.....OR	L	2,699,651	2,961,091	805,013	1,241,789	6,498,121	5,324,483
39. Pennsylvania.....PA	L	66,884,232	71,568,644	43,120,988	44,188,612	473,652,675	514,004,109
40. Rhode Island.....RI	L	9,622,686	9,984,241	6,573,936	6,819,423	18,770,086	22,808,698
41. South Carolina.....SC	L	2,887,281	3,595,361	2,696,861	6,693,323	12,384,588	25,253,498
42. South Dakota.....SD	L	1,627,981	1,706,139	660,333	569,777	8,814,382	10,835,595
43. Tennessee.....TN	L	11,748,876	12,756,933	6,707,668	8,429,642	23,441,027	27,752,424
44. Texas.....TX	L	7,010,671	6,618,229	4,378,085	6,383,540	25,514,541	25,328,818
45. Utah.....UT	L	1,609,694	1,319,466	1,061,192	641,593	5,022,654	5,245,702
46. Vermont.....VT	L	3,187,680	3,244,402	1,605,503	1,586,376	5,939,656	5,900,520
47. Virginia.....VA	L	50,924,570	56,411,520	22,985,314	30,271,831	117,862,666	115,055,197
48. Washington.....WA	L	3,460,276	3,520,690	1,310,503	3,190,398	10,150,389	10,688,318
49. West Virginia.....WV	L	24,292,602	27,036,251	11,941,841	14,558,522	35,172,107	34,785,536
50. Wisconsin.....WI	L	3,147,789	3,457,384	1,938,752	2,435,779	23,531,017	24,994,718
51. Wyoming.....WY	L	3,069,089	3,412,712	1,102,034	1,458,952	4,485,036	6,010,222
52. American Samoa.....AS	N					-	
53. Guam.....GU	N					-	
54. Puerto Rico.....PR	N					-	
55. US Virgin Islands.....VI	L					(2)	(3)
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
59. Totals.....	XXX	598,212,296	640,983,983	369,458,619	398,597,990	1,913,283,675	2,043,778,288

**DETAILS OF WRITE-INS**

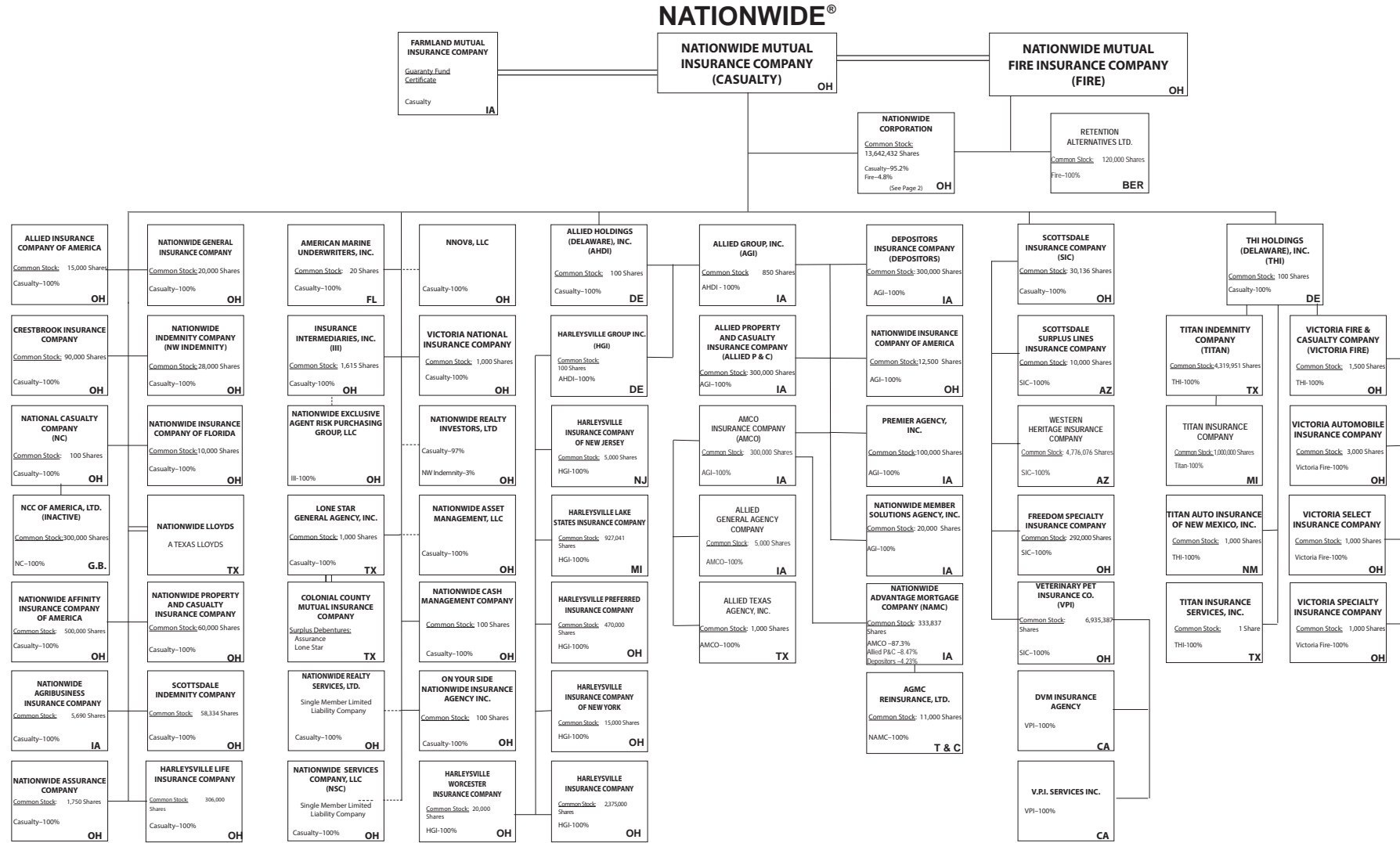
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0

(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 INSURANCE COMPANY

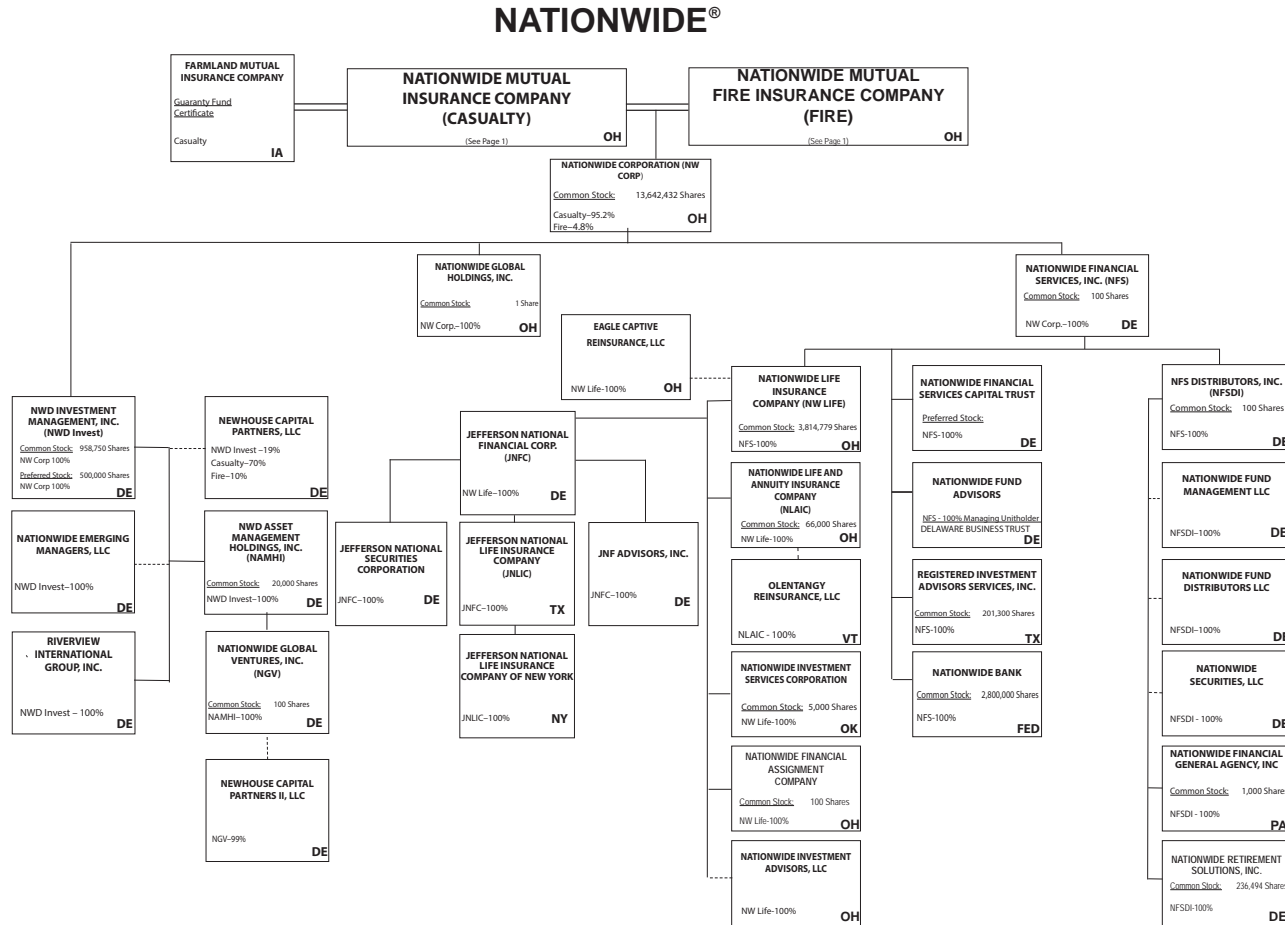
Q11



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

**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.....	0.....		37-1865892..	n/a.....		0.....	828 at the Yard Condominiums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....		20-4939866..	5012286		0.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4890759		0.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590611		0.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4590787		0.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	
0140	Nationwide.....		20-4939866..	4903921		0.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	..100.000	Nationwide Mutual Insurance Company.....	.....N.....	

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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		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

Q12.1

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide	29262	74-1061659	4288057			Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	2
0			45-4901238	n/a			Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	18961	68-0066866	4288178			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590255			Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150	4287162			Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			46-4104813	n/a			Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		33-009671	4287694			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959	4890825			Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276	4590590			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276	4590590			East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
0			30-0951639	n/a			ERN-4 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13838	42-0618271	4569372			Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587	4287676			Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			46-4736379	n/a			GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-4939866	4590808			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590826			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5036200			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172	3582909			Harleysville Group Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250	4442260			Harleysville Insurance Company	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	
0			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			JNF Advisors, Inc.	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0			46-2956640	n/a			Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590312			JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		74-1395229	4613350			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			National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	4614900			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			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	2889795			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			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide	26093	48-0470690	4288196			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			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	4288075			Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	4288114			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	4288217			Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1592130	2729677			Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1036287	4288123			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		04-3679407	4286839			Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		05-0630007	4288048			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			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	4287087			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	4286978			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	3828063			Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	4286996			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	4287050			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	4287041			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	4287957			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	4286398			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3732385	4286857			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			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180			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	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100	3828072			Nationwide Mutual Insurance Company	OH	RE	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	

Q12.7

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		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

Q12.8

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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

Q12.9

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	0.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	.....6.660	Nationwide Mutual Insurance Company.....	....N.....	1.....
0140	Nationwide.....	.....	33-0160222..	...4653196	.....	0.....	V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	42285...	95-3750113..	...4287685	.....	0.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10644...	34-1785903..	...4287911	.....	0.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	42889...	34-1394913..	...4287827	.....	0.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10778...	34-1842604..	...4287920	.....	0.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10105...	34-1777972..	...4287939	.....	0.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	10777...	34-1842602..	...4287948	.....	0.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5080696	.....	0.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	37150...	86-0561941..	...4287667	.....	0.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	....N.....	.....
0140	Nationwide.....	.....	n/a.....	...4613323	.....	0.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	.....60.000	other non-Nationwide.....	....N.....	2.....

Q12.10

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

# NATIONWIDE MUTUAL INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	3,728,560	3,427,381	91.922	121.359
2. Allied lines.....	5,158,508	1,145,313	22.202	104.014
3. Farmowners multiple peril.....	1,219,231	(1,320,750)	(108.326)	144.816
4. Homeowners multiple peril.....	29,876,020	15,928,976	53.317	(2.562)
5. Commercial multiple peril.....	73,594,012	27,932,142	37.954	43.483
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	24,829,377	15,601,630	62.835	44.564
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		169,447	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	531,112	425	0.080	0.326
13. Group accident and health.....	3,039,498	2,902,111	95.480	44.838
14. Credit accident and health.....			0.000	
15. Other accident and health.....	26,463	7,907	29.879	4.005
16. Workers' compensation.....	10,940,929	3,930,775	35.927	1.995
17.1 Other liability-occurrence.....	44,222,965	8,902,644	20.131	31.166
17.2 Other liability-claims made.....	945,007	15,637	1.655	5.718
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	1,789,749	576,873	32.232	(4.534)
18.2 Products liability-claims made.....		(3)	0.000	
19.1, 19.2 Private passenger auto liability.....	206,408,787	80,069,512	38.792	57.313
19.3, 19.4 Commercial auto liability.....	38,513,381	22,712,690	58.974	85.871
21. Auto physical damage.....	156,756,843	70,575,050	45.022	50.051
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	334,141	(6,954)	(2.081)	(3.002)
24. Surety.....	8,095,925	564,607	6.974	10.361
26. Burglary and theft.....	592,737	15,000	2.531	17.278
27. Boiler and machinery.....	1,966,802	239,665	12.186	27.780
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.....	612,570,047	253,390,078	41.365	49.736

### 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.....	3,697,082	3,697,082	3,989,658
2. Allied lines.....	5,660,614	5,660,614	5,152,933
3. Farmowners multiple peril.....	1,320,920	1,320,920	1,574,830
4. Homeowners multiple peril.....	23,061,576	23,061,576	26,424,019
5. Commercial multiple peril.....	70,835,470	70,835,470	75,709,922
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	24,986,441	24,986,441	18,100,018
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....	540,864	540,864	587,407
13. Group accident and health.....	3,480,085	3,480,085	1,170,806
14. Credit accident and health.....			
15. Other accident and health.....	306,374	306,374	305,049
16. Workers' compensation.....	10,077,409	10,077,409	14,203,258
17.1 Other liability-occurrence.....	42,426,808	42,426,808	44,173,158
17.2 Other liability-claims made.....	1,028,748	1,028,748	1,136,192
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	1,652,689	1,652,689	1,950,214
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	205,664,167	205,664,167	224,906,473
19.3 19.4 Commercial auto liability.....	36,311,550	36,311,550	37,397,814
21. Auto physical damage.....	154,757,484	154,757,484	172,178,788
22. Aircraft (all perils).....			
23. Fidelity.....	412,837	412,837	406,659
24. Surety.....	9,739,708	9,739,708	8,720,977
26. Burglary and theft.....	459,570	459,570	629,484
27. Boiler and machinery.....	1,791,899	1,791,899	2,266,322
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.....	598,212,295	598,212,295	640,983,981

### 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.....	2,768,926	1,167,128	3,936,054	385,071	3,080	388,151	2,483,837	33,816	1,024,580	3,542,233	99,982	(105,652)	(5,670)
2. 2016.....	1,471,324	928,331	2,399,655	246,949	17,435	264,384	1,252,387	76,158	814,369	2,142,914	28,012	(20,369)	7,643
3. Subtotals 2016 + Prior.....	4,240,250	2,095,459	6,335,709	632,020	20,515	652,535	3,736,224	109,974	1,838,949	5,685,147	127,994	(126,021)	1,973
4. 2017.....	2,606,237	2,048,382	4,654,619	919,126	149,863	1,068,989	1,979,620	151,934	1,405,723	3,537,277	292,509	(340,862)	(48,353)
5. Subtotals 2017 + Prior.....	6,846,487	4,143,841	10,990,328	1,551,146	170,378	1,721,524	5,715,844	261,908	3,244,672	9,222,424	420,503	(466,883)	(46,380)
6. 2018.....	XXX	XXX	XXX	XXX	855,307	855,307	XXX	(3,540,969)	4,924,162	1,383,193	XXX	XXX	XXX
7. Totals.....	6,846,487	4,143,841	10,990,328	1,551,146	1,025,685	2,576,831	5,715,844	(3,279,061)	8,168,834	10,605,617	420,503	(466,883)	(46,380)
8. Prior Year-End's Surplus As Regards Policyholders	12,193,333												
											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. ....(0.4)%

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

**Explanation:**

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

**Bar Code:**



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

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous assets.....	65,243,174	2,444,753	62,798,421	68,225,030
2505. Other assets nonadmitted.....	236,214,906	236,214,906	0	
2506. Recoupment receivables.....	29,175,004		29,175,004	22,739,014
2507. Third party administrator receivable.....	21,296,706		21,296,706	15,755,479
2508. Deductible receivables.....	965,693	176,568	789,125	2,401,099
2597. Summary of remaining write-ins for Line 25.....	352,895,483	238,836,227	114,059,256	109,120,622

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	725,040	1,803,600
2505. Miscellaneous liabilities.....	118,876,562	119,980,335
2506. Pooling expenses payable.....	117,877,247	219,603,621
2507. Reserve for state escheat payments.....	87,602,817	79,878,615
2508. State surcharge/recoupment payable.....	7,765,210	7,924,002
2509. Accrued interest payable on surplus notes.....	9,900,000	
2597. Summary of remaining write-ins for Line 25.....	342,746,876	429,190,173

# NATIONWIDE MUTUAL 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.....	576,163,920	584,872,406
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	4,770,822	4,770,822
2.2 Additional investment made after acquisition.....	12,243,931	26,047,940
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	308,273	(135,958)
5. Deduct amounts received on disposals.....	413,600	
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	9,638,857	39,391,290
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	578,663,667	576,163,920
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	578,663,667	576,163,920

## 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.....	1,222,678,375	1,054,950,990
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	59,800,000	457,717,786
2.2 Additional investment made after acquisition.....		28,144,683
3. Capitalized deferred interest and other.....	2,481,148	10,116,590
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		(10,841)
7. Deduct amounts received on disposals.....	21,689,442	328,193,238
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	3,520	47,596
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,263,266,562	1,222,678,375
12. Total valuation allowance.....	(3,253,637)	(3,345,602)
13. Subtotal (Line 11 plus Line 12).....	1,260,012,925	1,219,332,773
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,260,012,925	1,219,332,773

## 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.....	3,267,391,962	3,483,649,606
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,598,750	239,356,566
2.2 Additional investment made after acquisition.....	120,139,032	499,933,711
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	47,796,740	113,989,011
6. Total gain (loss) on disposals.....	(1,322,200)	86,345,437
7. Deduct amounts received on disposals.....	56,310,195	1,082,834,917
8. Deduct amortization of premium and depreciation.....	8,417,686	94,319,662
9. Total foreign exchange change in book/adjusted carrying value.....	4,768,214	21,272,210
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8+9+10).....	3,381,644,617	3,267,391,962
12. Deduct total nonadmitted amounts.....	70,075,333	50,449,608
13. Statement value at end of current period (Line 11 minus Line 12).....	3,311,569,284	3,216,942,354

## 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.....	20,099,067,104	21,637,486,848
2. Cost of bonds and stocks acquired.....	587,735,956	2,611,999,387
3. Accrual of discount.....	5,485,986	22,178,666
4. Unrealized valuation increase (decrease).....	(152,191,653)	565,602,363
5. Total gain (loss) on disposals.....	1,180,655	109,316,692
6. Deduct consideration for bonds and stocks disposed of.....	553,159,371	4,802,228,895
7. Deduct amortization of premium.....	9,286,733	42,374,088
8. Total foreign exchange change in book/adjusted carrying value.....	353,871	1,052,016
9. Deduct current year's other-than-temporary impairment recognized.....	665,338	3,965,885
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,881,147	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	19,980,401,624	20,099,067,104
12. Deduct total nonadmitted amounts.....	19,743,310	15,040,012
13. Statement value at end of current period (Line 11 minus Line 12).....	19,960,658,314	20,084,027,092

## 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).....	7,318,669,490	366,929,148	295,612,028	(64,537,388)	7,325,449,222			7,318,669,490
2. NAIC 2 (a).....	2,858,142,850	109,663,563	108,244,237	44,985,764	2,904,547,940			2,858,142,850
3. NAIC 3 (a).....	562,149,902	150,724,707	88,535,888	15,222,666	639,561,387			562,149,902
4. NAIC 4 (a).....	443,923,267	20,186,389	56,323,094	(1,946,867)	405,839,695			443,923,267
5. NAIC 5 (a).....	81,224,961		7,736,445	4,762,051	78,250,567			81,224,961
6. NAIC 6 (a).....	3,538,268	101,540	509,473	165,757	3,296,092			3,538,268
7. Total Bonds.....	11,267,648,738	647,605,347	556,961,165	(1,348,017)	11,356,944,903	0	0	11,267,648,738
<b>PREFERRED STOCK</b>								
8. NAIC 1.....					0			
9. NAIC 2.....	2,196,710			(2,037)	2,194,673			2,196,710
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	2,196,710	0	0	(2,037)	2,194,673	0	0	2,196,710
15. Total Bonds and Preferred Stock.....	11,269,845,448	647,605,347	556,961,165	(1,350,054)	11,359,139,576	0	0	11,269,845,448

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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 \$.....53,050,742; 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.....	351,093,129	XXX.....	351,093,129	104,451	

**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.....	929,073,475	757,080,424
2. Cost of short-term investments acquired.....	6,715,542,394	28,450,670,927
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		(6)
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	7,293,522,740	28,278,677,870
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).....	351,093,129	929,073,475
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	351,093,129	929,073,475

**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).....	(33,796,470)
2. Cost paid/(consideration received) on additions.....	29,402,104
3. Unrealized valuation increase/(decrease).....	44,369,466
4. Total gain (loss) on termination recognized.....	(5,515,000)
5. Considerations received/(paid) on terminations.....	(5,515,000)
6. Amortization.....	
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	(478,500)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	39,496,600
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	39,496,600

**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).....	(0)
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.....	(12,409,438)
3.14 Section 1, Column 18, prior year.....	5,968,922
	(18,378,360)
	(18,378,360)
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.....	(12,409,438)
3.24 Section 1, Column 19, prior year.....	5,968,922
	(18,378,360)
	(18,378,360)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1 Cumulative variation margin on terminated contracts during the year.....	54,617,684
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	54,617,684
	54,617,684
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	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

**NATIONWIDE MUTUAL INSURANCE COMPANY**  
**SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	39,496,601
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(0)
3.	Total (Line 1 plus Line 2).....	39,496,601
4.	Part D, Section 1, Column 5.....	57,886,895
5.	Part D, Section 1, Column 6.....	(18,390,294)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	50,982,081
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	50,982,081
10.	Part D, Section 1, Column 8.....	69,951,037
11.	Part D, Section 1, Column 9.....	(18,968,957)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	12,598,168
14.	Part B, Section 1, Column 20.....	22,516,011
15.	Part D, Section 1, Column 11.....	35,114,179
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**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.....	3,186,198	
2. Cost of cash equivalents acquired.....	35,901,624	84,186,198
3. Accrual of discount.....	46,120	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	6,502,548	81,000,000
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	32,631,394	3,186,198
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	32,631,394	3,186,198

### 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						
<b>Acquired by Purchase</b>								
One Nationwide Plaza, Home Office.....	Columbus.....	OH..	01/01/1976....					677,899
Plaza 3, 245 N. High St, Office.....	Columbus.....	OH..	01/01/1989....					657,145
215 N. Front St, Office.....	Columbus.....	OH..	01/01/1998....					52,807
100 Green Meadows Dr, Hotel & Conference Ctr.....	Lewis Center.....	OH..	01/01/1960....					1,121,108
1100 Locust St, Office.....	Des Moines.....	IA..	04/30/2001....					3,139,429
3300 SW Williston Rd, Office.....	Gainesville.....	FL..	01/01/1979....					177,314
285 N. Front St, Garage.....	Columbus.....	OH..	01/01/1998....					262,057
202 N. Marconi, Hickory Garage.....	Columbus.....	OH..	01/01/1978....					280,365
0199999. Totals.....					0	0	0	6,368,124
0399999. Totals.....					0	0	0	6,368,124

QE01

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
Condominium, 8989 E Gainey Center Dr #145	Scottsdale.....	AZ..	01/19/2018	Cedar-Rose LLC.....	282,000		103,547				0			413,600		308,273	308,273		1,780
0199999. Totals.....					282,000	0	103,547	0	0	0	0	0	0	413,600	0	308,273	308,273	0	1,780
0399999. Totals.....					282,000	0	103,547	0	0	0	0	0	0	413,600	0	308,273	308,273	0	1,780

### SCHEDULE B - PART 2

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

1 Loan Number	2 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
	City	3 State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
00-1102842.....	NEW YORK.....	NY.....		02/05/2018.....	4.500.....	16,000,000.....		114,570,000.....
00-1102846.....	CHANDLER.....	AZ.....		03/14/2018.....	3.320.....	18,800,000.....		32,658,077.....
00-1102850.....	FREMONT.....	CA.....		02/09/2018.....	3.740.....	15,000,000.....		25,445,060.....
00-1102853.....	CHARLOTTE.....	NC.....		01/31/2018.....	3.730.....	10,000,000.....		14,032,258.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	.XXX.....	59,800,000.....	0.....	186,705,395.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	.XXX.....	59,800,000.....	0.....	186,705,395.....
3399999. Total Mortgages.....				XXX.....	.XXX.....	59,800,000.....	0.....	186,705,395.....

### SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 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
	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)					
<b>Mortgages Closed by Repayment</b>																
00-1000038.....	VISTA.....	CA.....		08/31/2000.....	01/30/2018.....	333,700.....					0.....	333,700.....	333,700.....			0.....
99-0000031.....	PORTLAND.....	OR.....		02/20/2015.....	02/15/2018.....	16,607,009.....				179,909.....	179,909.....	16,786,918.....	16,786,918.....			0.....
0199999. Total - Mortgages Closed by Repayment.....						16,940,708.....	0.....	0.....	0.....	179,909.....	179,909.....	17,120,618.....	17,120,617.....	0.....	0.....	0.....
<b>Mortgages With Partial Repayments</b>																
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001.....		1,427,903.....					0.....	99,576.....	99,576.....			0.....
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000.....		2,518,491.....					0.....	55,278.....	55,278.....			0.....
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001.....		844,273.....					0.....	45,480.....	45,480.....			0.....
00-1000791.....	MILWAUKEE.....	WI.....		12/17/2001.....		94,922.....					0.....	31,086.....	31,086.....			0.....
00-1000804.....	DAVENPORT.....	IA.....		02/14/2002.....		1,023,468.....					0.....	69,762.....	69,762.....			0.....
00-1000926.....	MARIETTA.....	GA.....		12/23/2002.....		1,019,275.....					0.....	18,002.....	18,002.....			0.....
00-1000949.....	STOW.....	OH.....		05/30/2002.....		404,501.....		(3,520).....		(3,520).....	0.....	17,438.....	17,438.....			0.....
00-1001038.....	ITHACA.....	NY.....		10/01/2002.....		7,660,980.....					0.....	68,129.....	68,129.....			0.....
00-1002016.....	OBETZ.....	OH.....		03/31/2003.....		2,641,770.....					0.....	19,545.....	19,545.....			0.....
00-1100109.....	MILFORD.....	OH.....		09/23/2003.....		78,348.....					0.....	25,768.....	25,768.....			0.....
00-1101437.....	STAMFORD.....	CT.....		03/01/2007.....		6,755,618.....					0.....	251,710.....	251,710.....			0.....
00-1101824.....	BURLINGTON.....	KY.....		08/06/2012.....		3,402,878.....					0.....	164,223.....	164,223.....			0.....
00-1101917.....	LAS VEGAS.....	NV.....		11/15/2012.....		10,433,454.....					0.....	50,668.....	50,668.....			0.....
00-1101969.....	JACKSONVILLE.....	FL.....		09/12/2013.....		5,145,754.....					0.....	140,858.....	140,858.....			0.....
00-1102024.....	LAS VEGAS.....	NV.....		10/11/2013.....		1,321,366.....					0.....	23,741.....	23,741.....			0.....
00-1102039.....	FT WORTH.....	TX.....		09/10/2013.....		18,355,934.....					0.....	91,216.....	91,216.....			0.....
00-1102154.....	BUENA PARK.....	CA.....		05/28/2014.....		8,365,129.....					0.....	48,362.....	48,362.....			0.....
00-1102207.....	CINCINNATI.....	OH.....		01/05/2015.....		6,035,475.....					0.....	43,455.....	43,455.....			0.....
00-1102221.....	NEW ALBANY.....	OH.....		07/01/2015.....		14,113,215.....					0.....	96,716.....	96,716.....			0.....
00-1102248.....	ORLANDO.....	FL.....		11/04/2014.....		22,159,173.....					0.....	162,940.....	162,940.....			0.....
00-1102398.....	RENTON.....	WA.....		08/06/2015.....		3,615,987.....					0.....	102,445.....	102,445.....			0.....

QE02

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value	
00-1102417	NATICK	MA		09/30/2015		3,992,834					0		61,160	61,160			0	
00-1102456	ALLENTOWN	PA		01/14/2016		8,551,090					0		49,046	49,046			0	
00-1102486	CHELSEA	MA		12/10/2015		6,993,676					0		68,681	68,681			0	
00-1102637	ATLANTA	GA		08/08/2016		25,322,400					0		169,544	169,544			0	
00-1102724	CHICAGO	IL		04/12/2017		42,861,785					0		321,560	321,560			0	
00-1102757	BALTIMORE	MD		08/08/2017		10,449,090					0		51,474	51,474			0	
00-1102775	HOUSTON	TX		08/04/2017		17,097,667					0		77,231	77,231			0	
00-1102779	FAIRFAX	VA		08/25/2017		7,169,696					0		40,741	40,741			0	
00-1102788	STANTON	CA		10/11/2017		1,997,342					0		8,032	8,032			0	
00-1102803	NASHVILLE	TN		11/27/2017		14,000,000					0		85,801	85,801			0	
00-1102821	CHICAGO	IL		11/16/2017		15,250,000					0		89,154	89,154			0	
99-0000032	NORWALK	CT		04/06/2015		6,177,329				(475,537)	(475,537)		60,000	60,000			0	
99-0000033	NORWALK	CT		04/06/2015		2,650,539				(211,822)	(211,822)		60,000	60,000			0	
99-0000043	PEARLAND	TX		03/04/2016		6,207,772				(525,588)	(525,588)		1,800,000	1,800,000			0	
0299999	Total - Mortgages With Partial Repayments						286,139,131	0	(3,520)	0	(1,212,947)	(1,216,467)	0	4,568,825	4,568,825	0	0	0
0599999	Total Mortgages						303,079,839	0	(3,520)	0	(1,033,038)	(1,036,558)	0	21,689,443	21,689,442	0	0	0

QE02.1

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
<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		(3,352)		33,545,223	1.600
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	LUX...	Alcentra Limited.....		09/17/2015....	.....2	4,222,307		10,642,049	4.460	
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....		06/03/2016....	.....2	58,497		22,545,410	0.460	
	GSO Capital Solutions Fund II LP.....	New York.....	NY...	GSO Capital Partners LP.....		06/06/2013....	.....3	106,518		11,943,611	0.500	
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....		11/25/2014....	.....2	7,056,025		32,166,139	4.330	
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE...	Guggenheim PDF 2.0.....		06/03/2016....	.....2	3,777,778		9,117,810	5.330	
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX...	Intermediate Capital Managers Limited.....		03/22/2018....	.....2	1,575,000		28,425,000	1.200	
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE...	Kayne Senior Credit.....		06/23/2014....	.....2	844,876		5,592,820	17.390	
	Newstone Capital Partners II, LP.....	Wilmington.....	CA...	Newstone Capital Partners.....		12/29/2010....	.....2	229,500		1,598,684	3.320	
	NW Private Debt, LLC.....	Los Angeles.....	CA...	Kayne Anderson Capital Advisors, L.P.....		01/01/2016....	.....2	2,778,073		4,085,182	100.000	
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	CYM...	Oaktree Capital Management.....		05/12/2015....	.....3	1,500,000		6,000,000	0.370	
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Management.....		06/01/2016....	.....2	788,203		3,649,997	1.990	
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Management.....		05/10/2017....	.....2	525,888		3,553,576	0.850	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								1,575,000	21,884,313	0	172,865,501	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
QE03	Actera Partners L.P.....	Istanbul.....	TUR...	Actera Group, Ltd.....		08/24/2007....	.....3	7,855		79,321	1.550	
	Actis Global 4 LP.....	London.....	GBR...	Actis GP, LLP.....		12/15/2011....	.....3	3,693,813		6,806,971	1.360	
	Advent International GPE VIII-B, LP.....	Wilmington.....	DE...	Advent International Corp.....		01/28/2016....	.....3	640,000		8,136,000	0.120	
	Arclight Energy Partners VI, LP.....	Wilmington.....	DE...	Arclight Capital Partners LLC.....		07/02/2015....	.....3	1,113,056		2,906,099	0.290	
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA...	Ares Corporate Opportunities Fund V, GP LLC.....		06/22/2017....	.....3	6,144,158		28,249,169	0.510	
	BioMotiv, LLC.....	Cleveland.....	OH...	BioMotiv.....		07/12/2013....	.....1	375,000		4,500,000	5.140	
	Carlyle Europe Partners III, L.P.....	New York.....	NY...	Carlyle Group, L.P.....		02/05/2007....	.....3	(1,548)		851,786	0.250	
	Catalyst Fund V, L.P.....	Toronto.....	CAN...	Catalyst Group, LLC.....		08/12/2015....	.....3	25,658		23,820,010	2.000	
	Clearlake Capital Partners V.....	Santa Monica.....	CA...	Clearlake Capital Group.....		12/05/2017....	.....3	2,023,750		11,976,250	0.390	
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH...	Cyprium Investors.....		12/29/2006....	.....2	85,205		2,476,935	10.000	
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX...	EnCap Investments, L.P.....		12/15/2010....	.....3	447		1,689,027	0.500	
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....		03/31/2015....	.....3	902,100		4,881,444	0.230	
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....		07/17/2017....	.....3	351,233		9,293,033	0.150	
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX...	EnCap Investments, L.P.....		04/30/2014....	.....3	1,161,359		7,225,186	0.400	
	Energy Spectrum Partners V, LP.....	Dallas.....	TX...	Energy Spectrum Partners.....		12/01/2007....	.....3	18,918		1,185,629	2.450	
	Energy Spectrum VI, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....		02/28/2011....	.....3	121,428		4,805,799	3.000	
	Energy Spectrum VII, L.P.....	Dallas.....	TX...	Energy Spectrum Partners.....		11/03/2014....	.....3	1,212,008		14,567,158	2.500	
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX...	Energy Trust Capital.....		08/30/2013....	.....3	36,951		3,734,127	14.100	
	Fourth Cinven.....	London.....	GBR...	Cinven.....		02/24/2006....	.....3	24,585		308,077	0.500	
	Fundamental Partners III, L.P.....	Wilmington.....	DE...	Fundamental Advisors.....		05/18/2017....	.....3	981,873		6,338,763	1.310	
	Global Infrastructure Partners.....	New York.....	NY...	Global Infrastructure Management LLC.....		12/14/2007....	.....3	48,051		2,931,909	0.430	
	ICG Europe VI.....	St Helier.....	JEY...	Intermediate Capital Managers Limited.....		06/26/2015....	.....2	3,972,613		11,439,476	1.240	
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA...	Kayne Anderson Capital Advisors, L.P.....		08/31/2010....	.....2	9,477		1,425,000	5.000	
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT...	Catterton Management Company, LLC.....		02/25/2016....	.....3	610,505		3,344,076	1.300	
	L Catterton Partners VIII, L.P.....	Greenwich.....	CT...	Catterton Management Company, LLC.....		06/13/2017....	.....3	1,642,678		23,645,938	1.090	
MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM...	MBK Partners.....		03/09/2017....	.....3	2,083,133		16,713,639	0.600		
MCP Private Capital Fund II.....	Luxembourg City.....	LUX...	Metric Capital Partners II GP S.a.r.l.....		05/07/2014....	.....2	104,476		3,986,534	2.670		
Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT...	Mercato Partners Growth III, GP.....		03/12/2015....	.....3	2,800,000		9,400,000	8.130		
Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS...	Navis Asia Fund, Ltd.....		02/01/2007....	.....3	3,339		172,865,501	1.010		

**SCHEDULE BA - PART 2**

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM..	Navis Asia Fund, Ltd.....		01/29/2014.....	3		917,318		7,612,500	1.670	
	NCT Ventures Fund II LP.....	Wilmington.....	DE..	NCT Ventures.....		06/20/2008.....	1		401,460		320,869	9.070	
	One Rock Capital Partners II, L.P.....	New York.....	NY..	One Rock Capital Partners.....		10/30/2017.....	3		4,759,718		22,480,528	3.370	
	One Rock Capital Partners, L.P.....	New York.....	NY..	One Rock Capital Partners.....		01/30/2014.....	3		29,339		6,513,708	4.710	
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III).....	Foster City.....	CA..	Paine Schwartz Partners.....		08/15/2006.....	3		41,376		170,978	1.270	
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE..	Peppertree Capital.....		05/05/2016.....	3		1,800,000		9,756,000	8.010	
	Permira IV.....	New York.....	NY..	Permira.....		07/18/2006.....	3		131		252,622	0.110	
	Prudential Capital Partners III, LP.....	Chicago.....	IL..	Prudential Capital Group.....		10/15/2008.....	2		35,487		1,552,468	1.030	
	Rev1 Fund I, LLC.....	Columbus.....	OH..	Rev1 Ventures.....		06/30/2016.....	1		244,482		2,357,505	24.900	
	Siris Partners III, L.P.....	Wilmington.....	DE..	Siris Capital Group, LLC.....		12/02/2014.....	3		375,889		2,194,383	0.370	
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE..	Sorenson Capital Associates III, LP.....		05/31/2014.....	3		172,471		11,695,036	8.540	
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA..	SVB Capital Partners, LLC.....		01/31/2014.....	1		435,500		492,450	3.890	
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA..	SVB Capital Partners, LLC.....		12/06/2017.....	1		850,750		7,150,450	3.690	
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE..	SVB Capital Partners, LLC.....		06/17/2015.....	1		393,750		3,234,302	3.000	
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM..	TPG Asia.....		04/07/2014.....	3		259,656		5,172,297	0.710	
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	TPG GenPar VII, L.P.....		05/27/2015.....	3		2,473,789		21,921,352	0.450	
	Trident V, LP.....	Greenwich.....	CT..	Stone Point Capital LLC.....		12/20/2010.....	3		41,144		634,979	0.420	
	Veritas Capital Partners VI, L.P.....	Wilmington.....	DE..	Veritas Capital Partners VI, L.L.C.....		06/15/2017.....	3		69,041		15,127,855	0.460	
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM..	Vista Equity Partners, LLC.....		06/01/2017.....	3		116,615		7,125,642	2.000	
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE..	Vista Equity Partners, LLC.....		02/29/2016.....	3		140,945		6,804,690	0.310	
	Vista Foundation III, L.P.....	Dover.....	DE..	Vista Equity Partners, LLC.....		05/12/2016.....	3		166,061		11,388,214	0.660	
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE..	Yukon Partners.....		11/05/2013.....	2		1,717,586		6,368,377	7.380	
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Yukon Partners.....		07/18/2017.....	2		2,244,063		28,023,347	6.550	
	Yukon Capital Partners, LP.....	Minneapolis.....	DE..	Yukon Partners.....		06/15/2011.....	2		51,750		8,029,045	16.780	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									2,023,750	45,906,692	0	403,096,953	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>													
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH..	Nationwide Mutual Insurance Co.....		10/14/2004.....	3		79,962			100.000	
	Nationwide Ventures, LLC.....	Columbus.....	OH..	Nationwide Mutual Insurance Co.....		06/30/2007.....	1		3,761,340			100.000	
	NNOV8, LLC.....	Columbus.....	OH..	Nationwide Mutual Insurance Co.....		08/30/2013.....			16,416,997			100.000	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									0	20,258,299	0	0	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Crow Holdings Capital Partners, LLC.....		04/01/2015.....			49,068		1,915,429	5.080	
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Exeter Property Group IV, L.P.....		10/24/2016.....			2,000,000		16,000,000	2.000	
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	HSRE GP VI, LLC.....		08/09/2017.....			800,000		4,880,000	0.840	
	Helios Infracore LLC.....	Washington.....	DC..	Sol Systems LLC.....		12/22/2017.....			331,350		59,100,000	30.000	
	PCCP Credit IX, LP.....	Dover.....	DE..	PCCP Credit IX GP, LLC.....		03/28/2017.....			9,094,196		45,413,105	6.000	
	PCCP Equity VII, LP.....	Dover.....	DE..	PCCP, LP.....		05/10/2016.....			1,924,799		5,457,469	3.000	
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Pretium Residential Real Estate Fund II GP, LLC.....		09/01/2016.....			4,554,572		921,225	2.330	
	Prime Property Fund, LLC.....	New York.....	NY..	Morgan Stanley Real Estate Advisor, Inc.....		03/31/2015.....			761,319			0.390	
	US Regional Logistics Program II, L.P.....	Dover.....	DE..	US RLP GP, LLC.....		01/12/2018.....		4,000,000			46,000,000	50.000	
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Walton Street Capital, LLC.....		04/15/2016.....			40,673		20,100,711	2.000	
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Waterton Venture XIII GP, LLC.....		06/02/2017.....			763,209		8,856,205	1.330	
	Woodward Landlord LLC.....	Mount Vernon.....	OH..	Woodward Manager LLC.....		12/31/2015.....			(123,833)		1,497,152	0.670	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									4,000,000	20,195,353	0	210,141,296	XXX.....

### SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>												
	NW REI, LLC	Columbus	OH	Nationwide Mutual Insurance Co.		02/08/2008			2,107,036		-	100.000
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated											XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>												
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington	DE	Rothschild Asset Management Inc.		10/01/2015	13		350,000		-	100.000
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated											XXX
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>												
	Alliant Tax Credit Fund 82 Ltd.	Palm Beach	FL	Alliant GP 82 LLC		03/31/2015			776,512		5,142,153	50.000
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015			60,336		11,197,950	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016			922,479		18,422,918	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016			4,165,512		7,763,263	4.820
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC		05/15/2015			3,512,500		1,858,233	49.990
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated											XXX
4499999	Subtotal - Unaffiliated											XXX
4599999	Subtotal - Affiliated											XXX
4699999	Totals											XXX

QE03.2

### SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier	JEY	Distribution	11/13/2014	03/01/2018	3,410,325					0		3,410,325	3,410,325			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	03/09/2018	142,635					0		142,635	142,635			0	
	GSO Capital Solutions Fund II LP	New York	NY	Distribution	06/06/2013	03/16/2018	2,303,411					0		2,303,411	2,303,411			0	
	GSO European Senior Debt Fund LP	Wilmington	DE	Distribution	11/25/2014	03/22/2018	49,314					0		49,314	49,314			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	02/13/2018	2,236,057					0		2,236,057	2,236,057			0	
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE	Distribution	06/23/2014	03/09/2018	343,371					0		343,371	343,371			0	
	Newstone Capital Partners II, LP	Wilmington	CA	Distribution	12/29/2010	01/08/2018	1,590,006					0		1,590,006	1,590,006			0	
	NW Private Debt, LLC	Los Angeles	CA	Distribution	01/01/2016	02/12/2018	262,332					0		262,332	262,332			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016	03/07/2018	790,762					0		790,762	790,762			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	02/27/2018	1,268,049					0		1,268,049	1,268,049			0	
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated											0	12,396,262	12,396,262	0	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Actis Global 4 LP	London	GBR	Distribution	12/15/2011	03/21/2018	71,352					0		71,352	71,352			0	
	Apax Europe VII	New York	NY	Distribution	03/10/2007	03/16/2018	885,459					0		885,459	801,416	(84,043)		(84,043)	
	Carlyle Europe Partners III, L.P.	New York	NY	Distribution	02/05/2007	03/13/2018	1,628,135					0		1,628,135	1,457,090	(171,045)		(171,045)	

## 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
	CBPE Capital Fund VIII A LP.....	London.....	GBR	Distribution.....	03/03/2009	03/20/2018	.....573,560	.....	.....	.....	.....	.....0	.....	.....573,560	.....513,623	.....(59,937)	.....	.....(59,937)	.....
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH.	Distribution.....	12/29/2006	01/16/2018	.....185,046	.....	.....	.....	.....	.....0	.....	.....185,046	.....185,046	.....	.....	.....0	.....
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX..	Distribution.....	12/08/2011	02/27/2018	.....819,984	.....	.....	.....	.....	.....0	.....	.....819,984	.....819,984	.....	.....	.....0	.....
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX..	Distribution.....	12/15/2010	03/27/2018	.....1,963,220	.....	.....	.....	.....	.....0	.....	.....1,963,220	.....1,963,220	.....	.....	.....0	.....
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Distribution.....	03/31/2015	03/08/2018	.....12,748	.....	.....	.....	.....	.....0	.....	.....12,748	.....12,748	.....	.....	.....0	.....
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX..	Distribution.....	04/30/2014	02/22/2018	.....2,272,166	.....	.....	.....	.....	.....0	.....	.....2,272,166	.....2,272,166	.....	.....	.....0	.....
	Fourth Cinven.....	London.....	GBR	Distribution.....	02/24/2006	03/21/2018	.....1,102,839	.....	.....	.....	.....	.....0	.....	.....1,102,839	.....449,212	.....(653,627)	.....	.....(653,627)	.....
	FPG International Holdings, LP.....	Grand Cayman.....	CYM	Distribution.....	11/10/2015	01/11/2018	.....825,000	.....(41,045)	.....	.....	.....	.....(41,045)	.....	.....783,955	.....783,955	.....	.....	.....0	.....42,005
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017	03/28/2018	.....100,751	.....	.....	.....	.....	.....0	.....	.....100,751	.....100,751	.....	.....	.....0	.....
	Global Infrastructure Partners.....	New York.....	NY..	Distribution.....	12/14/2007	03/13/2018	.....(7,886)	.....	.....	.....	.....	.....0	.....	.....(7,886)	.....(7,886)	.....	.....	.....0	.....
	Green Mountain Partners III.....	Quechee.....	VT..	Distribution.....	10/01/2002	01/30/2018	.....117,322	.....	.....	.....	.....	.....0	.....	.....117,322	.....117,322	.....	.....	.....0	.....
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000	01/09/2018	.....49,776	.....	.....	.....	.....	.....0	.....	.....49,776	.....49,776	.....	.....	.....0	.....
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000	03/19/2018	.....155,186	.....	.....	.....	.....	.....0	.....	.....155,186	.....155,186	.....	.....	.....0	.....
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX	Distribution.....	05/07/2014	02/14/2018	.....101,999	.....	.....	.....	.....	.....0	.....	.....101,999	.....109,003	.....7,004	.....	.....7,004	.....
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM	Distribution.....	01/29/2014	03/06/2018	.....1,893,968	.....	.....	.....	.....	.....0	.....	.....1,893,968	.....1,893,968	.....	.....	.....0	.....
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008	03/29/2018	.....24,844	.....	.....	.....	.....	.....0	.....	.....24,844	.....24,844	.....	.....	.....0	.....
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006	02/02/2018	.....91,453	.....	.....	.....	.....	.....0	.....	.....91,453	.....91,453	.....	.....	.....0	.....
	Permira IV.....	New York.....	NY..	Distribution.....	07/18/2006	02/15/2018	.....1,160,471	.....	.....	.....	.....	.....0	.....	.....1,160,471	.....897,394	.....(263,077)	.....	.....(263,077)	.....
	Ripley Cable Holdings I, L.P.....	Grand Cayman.....	CYM	Distribution.....	08/22/2006	03/16/2018	.....1,168,398	.....(783,982)	.....	.....	.....	.....(783,982)	.....	.....384,416	.....384,416	.....	.....	.....0	.....1,094,159
	Silver Lake Partners II, LP.....	Menlo Park.....	CA..	Distribution.....	07/28/2004	03/20/2018	.....563,031	.....	.....	.....	.....	.....0	.....	.....563,031	.....563,031	.....	.....	.....0	.....
	TDR Capital II 'C' LP.....	London.....	GBR	Distribution.....	06/26/2006	01/30/2018	.....628,741	.....	.....	.....	.....	.....0	.....	.....628,741	.....531,266	.....(97,475)	.....	.....(97,475)	.....
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	Distribution.....	04/07/2014	03/30/2018	.....27,139	.....	.....	.....	.....	.....0	.....	.....27,139	.....27,139	.....	.....	.....0	.....
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010	02/21/2018	.....304,148	.....	.....	.....	.....	.....0	.....	.....304,148	.....304,148	.....	.....	.....0	.....
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE..	Distribution.....	11/05/2013	01/23/2018	.....18,986	.....	.....	.....	.....	.....0	.....	.....18,986	.....18,986	.....	.....	.....0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.	Distribution.....	07/18/2017	01/23/2018	.....207,416	.....	.....	.....	.....	.....0	.....	.....207,416	.....207,416	.....	.....	.....0	.....
	Yukon Capital Partners, LP.....	Minneapolis.....	DE..	Distribution.....	06/15/2011	01/08/2018	.....78,221	.....	.....	.....	.....	.....0	.....	.....78,221	.....78,221	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....17,023,473	.....(825,027)	.....0	.....0	.....0	.....(825,027)	.....0	.....16,198,446	.....14,876,246	.....(1,322,200)	.....0	.....(1,322,200)	.....1,136,164
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																			
	Nationwide Mutual Capital LLC.....	Columbus.....	OH.	Distribution.....	07/31/2002	01/31/2018	.....14,686	.....	.....	.....	.....	.....0	.....	.....14,686	.....14,686	.....	.....	.....0	.....
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004	03/30/2018	.....658,625	.....	.....	.....	.....	.....0	.....	.....658,625	.....658,625	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							.....673,311	.....0	.....0	.....0	.....0	.....0	.....0	.....673,311	.....673,311	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015	02/20/2018	.....4,235	.....	.....	.....	.....	.....0	.....	.....4,235	.....4,235	.....	.....	.....0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	02/20/2018	.....4,517	.....	.....	.....	.....	.....0	.....	.....4,517	.....4,517	.....	.....	.....0	.....
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	01/05/2018	.....62	.....62	.....	.....	.....	.....62	.....	.....62	.....62	.....	.....	.....0	.....
	CR Tenant LLC.....	Columbus.....	OH.	Distribution.....	05/23/2014	03/07/2018	.....96,903	.....	.....	.....	.....	.....0	.....	.....96,903	.....96,903	.....	.....	.....0	.....
	DivcoWest Fund V, L.P.....	Dover.....	DE..	Distribution.....	06/23/2017	01/19/2018	.....8,466	.....	.....	.....	.....	.....0	.....	.....8,466	.....8,466	.....	.....	.....0	.....
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA..	Distribution.....	03/27/2014	01/30/2018	.....69,402	.....	.....	.....	.....	.....0	.....	.....69,402	.....69,402	.....	.....	.....0	.....
	Hunt Commercial Realty Partners III LP (fka Capmark III)	Horsham.....	PA..	Distribution.....	07/23/2007	03/29/2018	.....624,445	.....	.....	.....	.....	.....0	.....	.....624,445	.....624,445	.....	.....	.....0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	01/30/2018	.....85,364	.....	.....	.....	.....	.....0	.....	.....85,364	.....85,364	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	03/29/2018	.....1,057,849	.....	.....	.....	.....	.....0	.....	.....1,057,849	.....1,057,849	.....	.....	.....0	.....

QE03.3

### 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	
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	03/23/2018	.....97,659	.....	.....	.....	.....	.....0	.....	.....97,659	.....97,659	.....	.....	.....0	.....	
	Ram Realty Partners II, LP.....	Palm Beach Gardens.....	FL..	Distribution.....	06/22/2007	02/09/2018	.....340,076	.....	.....	.....	.....	.....0	.....	.....340,076	.....340,076	.....	.....	.....0	.....	
	Rockbridge Real Estate Fund III LLC.....	Columbus.....	OH..	Distribution.....	06/12/2006	02/23/2018	.....1,333,333	.....	.....	.....	.....	.....1,333,333	.....	.....1,333,333	.....1,333,333	.....	.....	.....0	.....	
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	03/28/2018	.....74,094	.....	.....	.....	.....	.....0	.....	.....74,094	.....74,094	.....	.....	.....0	.....	
	Urban America LP.....	New York.....	NY..	Distribution.....	12/28/2001	01/05/2018	.....5,289	.....	.....	.....	.....	.....5,289	.....	.....5,289	.....5,289	.....	.....	.....0	.....	
	Urban America LP II.....	New York.....	NY..	Distribution.....	01/23/2007	03/05/2018	.....10,007	.....	.....	.....	.....	.....10,007	.....	.....10,007	.....10,007	.....	.....	.....0	.....	
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	06/02/2017	02/23/2018	.....608	.....	.....	.....	.....	.....0	.....	.....608	.....608	.....	.....	.....0	.....	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						.....2,463,618	.....1,348,691	.....0	.....0	.....0	.....0	.....1,348,691	.....0	.....3,812,309	.....3,812,309	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																				
	NW REI, LLC.....	Columbus.....	OH..	Distribution.....	02/08/2008	03/30/2018	.....24,548,781	.....	.....	.....	.....	.....0	.....	.....24,548,781	.....24,548,781	.....	.....	.....0	.....	
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						.....24,548,781	.....0	.....0	.....0	.....0	.....0	.....0	.....	.....24,548,781	.....24,548,781	.....0	.....0	.....0	.....0
<b>Non-Collateral Loans - Unaffiliated</b>																				
	City of Dayton Loan.....	Dayton.....	OH..	Distribution.....	02/04/2002	01/08/2018	.....3,286	.....	.....	.....	.....	.....0	.....	.....3,286	.....3,286	.....	.....	.....0	.....	
2799999	Total - Non-Collateral Loans - Unaffiliated.....						.....3,286	.....0	.....0	.....0	.....0	.....0	.....0	.....	.....3,286	.....3,286	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....						.....31,886,639	.....523,664	.....0	.....0	.....0	.....0	.....523,664	.....0	.....32,410,303	.....31,088,103	.....(1,322,200)	.....0	.....(1,322,200)	.....1,136,164
4599999	Subtotal - Affiliated.....						.....25,222,092	.....0	.....0	.....0	.....0	.....0	.....0	.....	.....25,222,092	.....25,222,092	.....0	.....0	.....0	.....0
4699999	Totals.....						.....57,108,731	.....523,664	.....0	.....0	.....0	.....0	.....523,664	.....0	.....57,632,395	.....56,310,195	.....(1,322,200)	.....0	.....(1,322,200)	.....1,136,164

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**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 - U.S. Government</b>									
742651 DP 4	Private Export Funding Corp Nt Ser GG		03/28/2018	Scottsdale		9,909,414	10,170,000	50,525	1FE
742651 DT 6	Private Export Funding Corp Nt Ser KK		03/28/2018	Scottsdale		5,193,785	5,000,000	35,993	1FE
912810 EQ 7	U S Treasury Bd 6.250% 08/15/23		03/28/2018	Scottsdale		5,912,305	5,000,000	35,394	1
912828 3J 7	U S Treasury Nt 2.125% 11/30/24		03/28/2018	Scottsdale		4,823,240	5,000,000	34,444	1
912828 S7 6	U S Treasury Nt 1.125% 07/31/21		03/28/2018	Scottsdale		4,786,915	5,000,000	8,702	1
912828 UH 1	U S Treasury 01/15/2023 TIPS 0.125% 01		03/28/2018	Scottsdale		25,852,623	24,500,000	6,536	1
912828 W5 5	U S Treasury Nt 1.875% 02/28/22		03/28/2018	Scottsdale		2,928,282	3,000,000	4,280	1
912828 X7 0	U S Treasury Nt 2.000% 04/30/24		03/28/2018	Scottsdale		7,696,248	8,000,000	65,414	1
912828 XU 9	U S Treasury Nt 1.500% 06/15/20		03/28/2018	Scottsdale		1,964,532	2,000,000	8,489	1
0599999	Total - Bonds - U.S. Government					69,067,344	67,670,000	249,777	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>									
033161 UC 2	Anchorage AK GO Ref Schs Ser B 5.000%		03/28/2018	Scottsdale		1,095,960	1,000,000	3,750	1FE
526030 YJ 4	Lenexa KS GO Ser B 5.000% 09/01/21		03/28/2018	Scottsdale		507,225	500,000	1,875	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					1,603,185	1,500,000	5,625	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S		03/28/2018	Scottsdale		1,162,870	1,000,000	12,688	1FE
3132GT JE 8	FHLMC Pool #Q08061 3.500% 05/15/42		03/28/2018	Scottsdale		766,540	762,080	2,000	1
3138A8 D6 0	FNMA Pool #AH6424 4.000% 02/25/41		03/28/2018	Scottsdale		6,709,425	6,496,232	19,489	1
3138M4 D8 2	FNMA Pool #AP1026 3.000% 07/25/42		03/28/2018	Scottsdale		1,014,756	1,033,681	2,326	1
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42		03/28/2018	Scottsdale		1,476,029	1,503,556	3,383	1
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45		03/28/2018	THI Holdings Inc		1,482,007	1,517,363	3,414	1
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		03/28/2018	Scottsdale		2,299,429	2,361,601	5,314	1
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31		03/28/2018	Scottsdale		7,020,829	6,885,738	18,075	1
31419B BF 1	FNMA Pool #AE0937 3.500% 02/25/41		03/28/2018	Scottsdale		1,024,188	1,017,762	2,672	1
31419J SC 3	FNMA Pool #AE7714 3.500% 11/25/40		03/28/2018	Scottsdale		4,136,629	4,110,658	10,790	1
39081H AL 6	Great Lakes MI Wtr Auth Swr Ref 2nd Lien		03/28/2018	Scottsdale		5,663,700	5,000,000	60,417	2FE
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien		03/28/2018	Scottsdale		1,124,230	1,000,000	12,083	2FE
391577 LS 0	Greater AZ Dev Auth Rev Infrastructure S		03/28/2018	Scottsdale		466,218	465,000	3,681	1FE
544445 BY 4	Los Angeles CA Dep of Arpt Rev Amt Sub L		03/28/2018	Scottsdale		1,127,130	1,000,000	18,472	1FE
837227 YJ 0	South Central CT Rev Ref Twentieth Ser A		03/28/2018	Scottsdale		1,079,840	1,000,000	8,313	1FE
938782 DP 1	Washington DC Met Area Trn Rev Ser A 5		03/28/2018	Scottsdale		522,455	500,000	6,344	1FE
947628 AL 7	Weber Basin UT Wtr Rev Conserv Dist Wtr		03/28/2018	Scottsdale		524,805	500,000	12,292	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					37,601,080	36,153,671	201,753	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt		03/21/2018	Tax Free Exchange		21,213	21,683		3FE
000000 00 0	Wrench Group LLC Delayed Draw Term Ln Nt		03/14/2018	Direct		430,498	430,498		2FE
000000 00 0	PetIQ Inc Term Ln Nt 1 7.058% 01/17/24		01/17/2018	Direct		3,069,516	3,132,499		4Z
000000 00 0	Gehl Foods Inc LLC Term Ln Nt 1 7.387%		01/25/2018	Direct		8,739,130	9,000,000		3FE
000000 00 0	OTG Management LLC Incremental Term Ln N		01/26/2018	Direct		278,365	310,556		3FE
000000 00 0	OTG Management LLC Incremental DD Term L		03/30/2018	Tax Free Exchange		116,458	116,458	786	3FE
000000 00 0	OTG Management LLC Incremental Term Ln N		03/08/2018	Direct		116,458	116,458		3FE
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		5,598,021	5,572,298		3FE
00449# AK 1	Accruent LLC Incremental 1st Lien DD Nt		01/31/2018	Tax Free Exchange		29,433	29,661	280	3FE
019736 AE 7	Allison Transmission Inc Sr Nt 4.750%		02/07/2018	Citigroup		887,625	900,000	15,794	3FE
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26		03/28/2018	THI Holdings Inc		1,476,926	1,500,000	6,540	2FE

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### 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)
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR		03/28/2018	Scottsdale		2,411,658	2,354,636	6,686	1FE
02666Q D7 5	American Honda Fin Corp Nt 7.625% 10/0		03/28/2018	Scottsdale		769,497	750,000	28,117	1FE
03040W AL 9	American Water Cap Corp Sr Nt 3.400% 0		03/28/2018	Scottsdale		999,140	1,000,000	2,550	1FE
03525@ AA 6	Animal Supply Company Term Ln Nt 4 9.0		01/31/2018	Tax Free Exchange		73,751	75,000	.91	4Z
037833 BY 5	Apple Inc Sr Nt 3.250% 02/23/26		03/28/2018	THI Holdings Inc		1,967,696	2,000,000	6,319	1FE
038522 AQ 1	Aramark Services Inc Sr Nt 5.000% 02/0		02/06/2018	JP Morgan Securities LLC		2,010,000	2,000,000	5,556	3FE
058498 AV 8	Ball Corp Sr Nt 4.875% 03/15/26		03/06/2018	Deutsche Bank Capital		3,200,000	3,200,000		3FE
06053F AA 7	Bank of America Corp Sr Nt 4.100% 07/2		03/28/2018	Scottsdale		1,028,493	1,000,000	7,289	1FE
06427D AS 2	Bank of America Comm Mtg CMBS Ser 2017-B		03/28/2018	Scottsdale		7,244,766	7,250,000	19,434	1FM
08161C AF 8	Benchmark Mortgage Trust CMBS 2018-B2 AS		02/09/2018	JP Morgan Securities LLC		7,209,986	7,000,000	19,111	1FE
08162P AV 3	Benchmark Mtg Tr CMBS Ser 2018-B1 CI ASB		01/19/2018	Deutsche Bank Capital		6,642,102	6,449,000	19,358	1FE
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1 3.7		03/13/2018	Citigroup		236,673	235,203		3FE
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1 3.7		02/12/2018	Tax Free Exchange		543,010	538,863		3FE
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 2 4.0		03/13/2018	Citigroup		367,077	364,797		3FE
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 2 4.0		02/12/2018	Tax Free Exchange		842,206	835,771		3FE
08579J AY 8	Berry Plastics Corp Term Ln R Nt 2 3.7		03/12/2018	Tax Free Exchange		8,211,506	8,162,849	.57	3FE
092113 AH 2	Black Hills Corp Sr Nt 4.250% 11/30/23		03/28/2018	Scottsdale		514,980	500,000	6,965	2FE
12189L AR 2	Burlington Northern Santa Fe Nt 3.750%		03/28/2018	Scottsdale		2,552,810	2,500,000	46,094	1FE
12189L AT 8	Burlington Northern Santa Fe Sr Nt 3.4		03/28/2018	Scottsdale		1,001,698	1,000,000	2,550	1FE
12508V AA 1	CCG Receivables Trust LBASS Ser 2018-1 C		02/05/2018	JP Morgan Securities LLC		12,500,000	12,500,000		1FE
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		03/28/2018	Scottsdale		504,461	500,000	1,361	1FM
126408 HB 2	CSX Corp Sr Nt 3.400% 08/01/24		03/28/2018	Scottsdale		2,490,988	2,500,000	13,458	2FE
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB		03/28/2018	Scottsdale		4,068,060	4,000,000	11,432	1FM
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		03/28/2018	Scottsdale		864,918	807,367	2,437	2FE
14880B AE 1	Catalent Pharma Solutions Inc New Term L		02/22/2018	Deutsche Bank Capital		1,408,750	1,400,000		3FE
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%		03/12/2018	Goldman Sachs & Company		997,500	1,000,000	22,247	3FE
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		03/28/2018	THI Holdings Inc		1,006,701	1,000,000	1,752	1FE
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt 5		02/23/2018	Various		8,115,000	8,000,000	64,063	3FE
17275R AE 2	Cisco Sys Inc Sr Nt 4.950% 02/15/19		03/28/2018	Scottsdale		1,022,582	1,000,000	5,913	1FE
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser		02/07/2018	Citigroup		8,574,706	8,600,000	27,233	1FE
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 3		03/01/2018	Tax Free Exchange		22,211	22,500		3FE
212015 AR 2	Continental Resources Inc Sr Nt 4.375%		03/06/2018	Various		3,305,000	3,400,000	35,972	3FE
21870P AG 2	Core Industrial Trust CMBS Ser 2015 TEXW		03/28/2018	THI Holdings Inc		996,020	1,000,000	2,497	1FM
22534B AA 2	Credit Accept Auto Loan Tr LBASS Ser 201		02/13/2018	Wells Fargo Securities LLC		6,855,797	6,857,143		1FE
25179M AK 9	Devon Energy Corp Sr Nt 4.000% 07/15/2		03/28/2018	Scottsdale		1,018,150	1,000,000	8,111	2FE
25470D AC 3	Discovery Communications Co Gtd Nt 5.0		03/28/2018	Scottsdale		1,040,456	1,000,000	16,413	2FE
26208G AA 7	Drive Auto Rec Trust LBASS Ser 2018-1 A1		02/14/2018	Wells Fargo Securities LLC		10,000,000	10,000,000		1FE
26884T AA 0	ERAC USA Finance Company Sr Nt 5.250%		03/28/2018	Scottsdale		525,138	500,000	12,906	2FE
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%		03/28/2018	THI Holdings Inc		994,454	1,000,000	17,208	1FE
30040W AB 4	Eversource Energy Sr Nt 3.350% 03/15/2		03/28/2018	Scottsdale		1,946,028	2,000,000	2,419	2FE
30219G AE 8	Express Scripts Hldg Co Sr Nt 4.750% 1		03/28/2018	Scottsdale		1,042,376	1,000,000	17,549	2FE
30282# AA 0	First Watch Restaurants Term Ln Nt 4 7		01/12/2018	Direct		235,952	235,952		3FE
31428X BP 0	Fedex Corp Sr Nt 3.400% 02/15/28		01/29/2018	Various		14,986,750	15,000,000		2FE
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1		02/20/2018	Credit Suisse Securities LLC		1,637,334	1,627,164		3FE
340711 AT 7	Florida Gas Transmission Co Nt 5.450%		03/28/2018	Scottsdale		1,047,591	1,000,000	11,051	2FE
341081 FM 4	Florida Pwr & Lt Co Nt 3.125% 12/01/25		03/28/2018	Scottsdale		1,972,940	2,000,000	20,313	1FE

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### 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)
345397 XA 6	Ford Motor Cr Co Sr Nt 3.219% 01/09/22		03/28/2018	Scottsdale		1,968,030	2,000,000	14,128	2FE
36874V AK 4	Generac Power Systems Inc Replacement Te		03/12/2018	JP Morgan Securities LLC		8,027,500	8,000,000		3FE
375558 AU 7	Gilead Sciences Inc Sr Nt 4.400% 12/01		03/28/2018	Scottsdale		1,041,975	1,000,000	14,300	1FE
39154T AN 8	Great American Leasing Receiv LBASS Cl 2		02/05/2018	Wells Fargo Securities LLC		9,000,000	9,000,000		1FE
40406# AD 4	Hai Acquisition Corp Term Ln Nt 2 9.250		02/05/2018	Tax Free Exchange		21,953	22,500		2FE
404122 AX 1	HCA Inc Term Ln B-10 Nt 1 3.877% 03/13		03/22/2018	Bank of America BISD Dealer		1,625,337	1,625,337		3FE
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A 3.193%		01/24/2018	Credit Suisse Securities LLC		12,999,832	13,000,000		1FE
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A 3.2		02/09/2018	Credit Suisse Securities LLC		12,499,804	12,500,000		1Z
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 2		01/12/2018	Tax Free Exchange		17,369	17,760		3FE
427866 AR 9	Hershey Foods Corp Sr Nt 4.125% 12/01		03/28/2018	Scottsdale		1,032,935	1,000,000	13,406	1FE
437076 BM 3	Home Depot Inc Sr Nt 3.000% 04/01/26		03/28/2018	Scottsdale		967,636	1,000,000	14,750	1FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.695		03/06/2018	Various		3,134,435	3,107,312		3FE
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 4.178%		02/13/2018	Various		35,101	34,819		3FE
45320* AB 4	Implementation Mgmt Assistance Delayed D		02/21/2018	Direct		943,791	955,737		1FE
465685 AG 0	ITC Holdings Corp Sr Nt 4.050% 07/01/2		03/28/2018	Scottsdale		510,607	500,000	4,894	2FE
485170 AR 5	Kansas City Southern Inds Inc Sr Nt 3		03/28/2018	Scottsdale		995,305	1,000,000	14,224	2FE
492386 AU 1	Kerr McGee Corp Sr Nt 6.950% 07/01/24		02/20/2018	Morgan Stanley & Co LLC		15,110,420	13,000,000	127,996	2FE
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15		03/28/2018	Scottsdale		2,075,376	2,000,000	10,511	2FE
539830 BH 1	Lockheed Martin Corp Sr Nt 3.550% 01/1		03/28/2018	Scottsdale		1,485,735	1,500,000	10,798	2FE
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd 3		03/28/2018	Scottsdale		987,557	1,000,000	16,225	1FE
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		4,234,930	4,250,000		2FE
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26		02/15/2018	Various		11,580,557	11,650,000	20,839	3FE
55368* AD 2	MSHC Inc Term Ln Nt 2 6.500% 07/31/23		03/29/2018	Tax Free Exchange		15,153	15,507		3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 2 6.1		02/26/2018	Direct		2,231,552	2,231,552		3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 4 6.5		03/29/2018	Tax Free Exchange		8,232	8,270		3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 3 6.5		03/29/2018	Direct		117,450	117,450		3FE
559080 AK 2	Magellan Midstream Partn Sr Nt 5.000%		03/06/2018	Bank of America BISD Dealer		5,365,950	5,000,000	4,861	2FE
559080 AK 2	Magellan Midstream Partn Sr Nt 5.000%		03/28/2018	Scottsdale		1,070,432	1,000,000	3,750	2FE
57778# AB 2	Mavis Tire Supply LLC Term Ln Nt 1 6.9		01/08/2018	Direct		1,957,750	2,003,854		4FE
59217G BY 4	Met Life Global Funding I Sr Nt 3.450%		01/24/2018	Various		6,060,420	6,000,000	21,563	1FE
59217G CK 3	Met Life Global Funding I Secured Nt 3		01/23/2018	Citigroup		971,400	1,000,000	10,500	1FE
594918 BX 1	Microsoft Corp Sr Nt 2.875% 02/06/24		03/28/2018	Scottsdale		2,942,511	3,000,000	12,458	1FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 8		01/05/2018	Direct		844,968	844,968		3FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 9		02/12/2018	Direct		537,216	537,216		3FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 1		02/28/2018	Tax Free Exchange		2,270,300	2,270,300		3FE
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26		03/28/2018	Scottsdale		1,493,721	1,500,000	9,849	1FE
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		03/28/2018	Scottsdale		2,934,714	2,954,275	5,980	1FM
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl		03/28/2018	THI Holdings Inc		4,980,630	5,000,000	11,509	1FM
637432 NP 6	National Rural Utilities Coop Sr Nt 3		01/31/2018	JP Morgan Securities LLC		5,982,360	6,000,000		1FE
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018		01/19/2018	Wells Fargo Securities LLC		8,581,735	8,400,000	23,333	1FE
65339K AK 6	Nextera Energy Capital Sr Nt 2.700% 09		03/28/2018	Scottsdale		997,300	1,000,000	975	2FE
65341K BA 3	Nextgear Floorplan Mast Ow Tr LBASS Ser		03/06/2018	Mizuho Securities USA Inc		5,999,287	6,000,000		1FE
666807 BE 1	Northrop Grumman Corp Sr Nt 3.500% 03/		03/28/2018	Scottsdale		506,470	500,000	632	2FE

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**SCHEDULE D - PART 3**

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

QE04.3

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)
693304 AT 4	Peco Energy Co 1st Mtg Bd 3.150% 10/15/.....		03/28/2018.....	Scottsdale.....		981,150	1,000,000	14,263	1FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		03/01/2018.....	Direct.....		38,967	38,967		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		02/05/2018.....	Direct.....		40,185	40,185		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		03/06/2018.....	Direct.....		196,045	196,045		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		03/12/2018.....	Direct.....		85,241	85,241		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		01/19/2018.....	Direct.....		79,185	79,185		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		02/20/2018.....	Direct.....		27,131	27,131		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		02/22/2018.....	Direct.....		62,774	62,774		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		03/29/2018.....	Tax Free Exchange.....		656,576	656,576		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		03/27/2018.....	Direct.....		39,373	39,373		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt.....		02/28/2018.....	Tax Free Exchange.....		2,843,179	2,882,840		3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr.....		01/30/2018.....	Direct.....		87,676	87,676		3FE.....
71270Q EB 8	Peoples United Bank Sr Nt 4.000% 07/15/.....		03/28/2018.....	Scottsdale.....		503,588	500,000	4,056	2FE.....
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1 3.711.....		03/08/2018.....	Tax Free Exchange.....		21,605,671	21,553,141		3FE.....
73744G AJ 1	Post Holdings Inc Series A Incremental T.....		01/08/2018.....	Bank of America BIDS Dealer.....		499,366	497,500		3FE.....
74988L AC 8	ALM Loan Funding CLO Ser 2014-14A CI A2R.....		01/18/2018.....	BNP Paribas Securities Corp.....		20,000,000	20,000,000		1FE.....
756109 AR 5	Realty Income Corp Sr Nt 4.125% 10/15/.....		03/28/2018.....	Scottsdale.....		3,018,300	3,000,000	56,031	2FE.....
761713 BT 2	Reynolds American Inc Sr Nt 6.875% 05/.....		03/28/2018.....	Scottsdale.....		214,683	200,000	5,615	2FE.....
774341 AK 7	Rockwell Collins Sr Nt 3.500% 03/15/27.....		03/28/2018.....	Scottsdale.....		1,919,948	2,000,000	2,528	2FE.....
817565 CD 4	Service Corp Intl Sr Nt 4.625% 12/15/2.....		02/07/2018.....	JP Morgan Securities LLC.....		4,421,250	4,500,000	32,953	3FE.....
83001A AC 6	Six Flags Entertainment Sr Nt 5.500% 0.....		02/13/2018.....	Barclays Capital Inc.....		985,000	1,000,000	18,333	3FE.....
842434 CQ 3	Southern CA Gas Co 1st Mtg 2.600% 06/1.....		03/28/2018.....	THI Holdings Inc.....		1,874,280	2,000,000	14,878	1FE.....
858119 AZ 3	Steel Dynamics Inc Sr Nt 5.250% 04/15/.....		02/09/2018.....	Citigroup.....		6,277,775	6,185,000	106,434	3FE.....
858119 BH 2	Steel Dynamics Inc Sr Nt 4.125% 09/15/.....		02/16/2018.....	Citigroup.....		2,202,712	2,265,000	41,006	3FE.....
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20.....		02/23/2018.....	Guggenheim Securities LLC.....		1,639,942	1,640,000		1FE.....
880349 AR 6	Tenneco Automotive Inc Sr Nt 5.000% 07.....		02/12/2018.....	Various.....		2,924,250	2,900,000	9,875	3FE.....
902494 AW 3	Tyson Foods Inc Sr Nt 2.650% 08/15/19.....		03/28/2018.....	Scottsdale.....		994,842	1,000,000	3,165	2FE.....
90265E AJ 9	UDR Inc Sr Nt 3.750% 07/01/24.....		03/28/2018.....	Scottsdale.....		998,007	1,000,000	9,063	2FE.....
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1.....		03/01/2018.....	Various.....		4,194,465	4,159,738		3FE.....
907818 DY 1	Union Pacific Corp Nt 3.250% 01/15/25.....		03/28/2018.....	Scottsdale.....		1,490,181	1,500,000	9,885	1FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70.....		01/31/2018.....	Credit Suisse Securities LLC.....		5,500,000	5,500,000		1FE.....
91159H HL 7	US Bancorp Sr Nt 2.350% 01/29/21.....		03/28/2018.....	Scottsdale.....		985,292	1,000,000	3,851	1FE.....
92826C AB 8	Visa Inc Sr Nt 2.200% 12/14/20.....		03/28/2018.....	Scottsdale.....		983,991	1,000,000	6,356	1FE.....
92826C AC 6	Visa Inc Sr Nt 2.800% 12/14/22.....		03/28/2018.....	Scottsdale.....		1,968,832	2,000,000	16,178	1FE.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2.....		02/28/2018.....	Tax Free Exchange.....		6,323,940	6,467,500		3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		01/23/2018.....	Direct.....		1,312,703	1,360,314		3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		03/01/2018.....	Direct.....		1,683,389	1,700,392		3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		02/28/2018.....	Tax Free Exchange.....		3,456,683	3,524,227		3FE.....
92917G AC 7	Vrio 1 LLC / Vrio 2 Inc Sr Sec Nt 6.25.....		03/28/2018.....	Direct.....		850,000	850,000		3FE.....
96145D AE 5	Westrock Co Sr Nt 3.750% 03/15/25.....		03/01/2018.....	Wells Fargo Securities LLC.....		10,969,640	11,000,000		2FE.....
96950F AD 6	Williams Partners LP Sr Nt 5.250% 03/1.....		03/28/2018.....	Scottsdale.....		1,037,152	1,000,000	1,896	2FE.....
982526 AV 7	Wrigley Wm Jr Co Sr Nt 2.900% 10/21/19.....		03/28/2018.....	Scottsdale.....		3,256,939	3,250,000	41,103	1FE.....
98877D AC 9	ZF NA Capital Sr Nt 4.750% 04/29/25.....		02/14/2018.....	JP Morgan Securities LLC.....		7,148,750	7,000,000	98,826	2FE.....
000000 00 0	Regent Purchaser Inv (RGL) New Term Ln N.....	A.....	03/29/2018.....	Interest Capitalization.....		101,540	101,540		6*.....
136385 AX 9	Canadian Natural Resources Sr Nt 3.850.....	A.....	03/19/2018.....	Various.....		4,162,650	4,250,000	46,414	2FE.....
000000 00 0	Cielo SA / Cielo USA Sr Nt 3.750% 11/1.....	D.....	01/29/2018.....	Direct.....		890,633	900,000	6,818	3FE.....
00973R AC 7	AKER BP ASA Sr Nt 5.875% 03/31/25.....	D.....	03/16/2018.....	Barclays Capital Inc.....		5,087,500	5,000,000		3FE.....

### 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)
034863 AD 2	Anglo American Capital Co Gtd Nt 4.450	C	03/28/2018	Scottsdale		1,024,901	1,000,000	124	2FE
05565Q CR 7	BP Capital Markets PLC Sr Nt 2.237% 05	D	03/28/2018	Scottsdale		994,999	1,000,000	8,575	1FE
05565Q DM 7	BP Capital Markets PLC Sr Nt 3.588% 04	C	03/28/2018	Scottsdale		995,502	1,000,000	16,345	1FE
11042T AA 1	British Airways Plc PTC 3.800% 09/20/3	C	03/14/2018	Citigroup		1,000,000	1,000,000		1FE
21684A AA 4	Rabobank Nederland Sub Nt 4.625% 12/01	D	03/28/2018	Scottsdale		2,081,918	2,000,000	30,063	2FE
38502H AA 3	Gran Tierra Energy Intl Sr Nt 6.250% 0	D	02/08/2018	Direct		567,019	575,000		4FE
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt 3.875% 06/	D	03/28/2018	Scottsdale		999,223	1,000,000	9,795	2FE
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28	C	03/28/2018	Scottsdale		2,908,110	3,000,000	17,208	2FE
44962L AC 1	IHS Markit Ltd Sr Nt 4.000% 03/01/26	D	02/20/2018	Barclays Capital Inc		4,420,825	4,540,000	40,860	2FE
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/23/2018	Direct		1,010,365	1,025,000	229	4FE
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26	D	03/22/2018	Direct		1,725,000	1,725,000		4FE
600814 AN 7	Millicom Intl Cellular Sr Nt 5.125% 01	D	01/11/2018	Direct		203,000	200,000	28	3FE
76706A AA 2	Rio Energy SA / UGENSA SA Sec Nt 6.875	D	01/25/2018	Direct		1,365,609	1,375,000		4FE
87656X A@ 0	Tate & Lyle Intl Fin PLC Sr Nt Ser A 3	D	03/20/2018	Stonecastle Securities LLC		7,042,560	7,000,000	110,964	2
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	03/16/2018	Direct		1,350,000	1,350,000		4FE
902133 AT 4	Tyco Electronics Group Sr Nt 3.700% 02	D	03/28/2018	THI Holdings Inc		2,023,506	2,000,000	8,839	1FE
90470T AD 0	Unifin Financiera SAB de CV Sr Nt 7.37	D	02/08/2018	Direct		1,017,395	1,025,000		3FE
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01	D	01/17/2018	Direct		669,219	660,000	6,563	3FE
3899999	Total - Bonds - Industrial and Miscellaneous					479,464,195	476,641,073	1,709,016	XXX
8399997	Total - Bonds - Part 3					587,735,804	581,964,744	2,166,171	XXX
8399999	Total - Bonds					587,735,804	581,964,744	2,166,171	XXX
<b>Common Stocks - Mutual Funds</b>									
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)		03/13/2018	Direct		6.770	.57	XXX	L
63867R 50 6	Nationwide Bd Fd-R (Seed)		01/31/2018	Direct		.260	.2	XXX	L
63867R 61 3	Nationwide Fd-R (Seed)		03/09/2018	Direct		.540	.14	XXX	L
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed)		03/29/2018	Direct		8.200	.78	XXX	L
9299999	Total - Common Stocks - Mutual Funds					151	151	0	XXX
9799997	Total - Common Stocks - Part 3					151	151	0	XXX
9799999	Total - Common Stocks					151	151	0	XXX
9899999	Total - Preferred and Common Stocks					151	151	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					587,735,955	581,964,744	2,166,171	XXX

QE04.4

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

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For 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>																						
36179S	T7 2		03/01/2018	GNMA Pool MA4174 5.000% 11/20/24		1,288	1,288	1,333	1,327			(40)	(40)		1,288			0	11	11/20/2024	1	
36202C	4P 5		03/01/2018	GNMA Pool #2630 6.500% 08/20/28		317	317	333	330			(12)	(12)		317			0	3	08/20/2028	1	
38377N	N7 5		03/01/2018	GNMA REMIC Ser 2010-164 CI BD 3.500% 0		1,137,069	1,137,069	1,122,549	1,132,753			4,315	4,315		1,137,069			0	6,377	09/20/2037	1	
38377U	PV 4		03/01/2018	GNMA REMIC Ser 2011-34 CI PB 4.000% 08		624,477	624,477	603,119	619,409			5,068	5,068		624,477			0	4,015	08/20/2039	1	
742651	DP 4		03/28/2018	Private Export Funding Corp Nt Ser GG		82,829	10,170,000	82,829				0	0		82,829			0		07/15/2024	1FE	
742651	DT 6		03/28/2018	Private Export Funding Corp Nt Ser KK		43,281	5,000,000	43,281				0	0		43,281			0		01/15/2024	1FE	
911760	EJ 1		03/01/2018	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		114,800	114,800	112,280	113,664			1,135	1,135		114,800			0	1,209	06/15/2024	1	
911760	GT 7		03/01/2018	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		77,176	77,176	79,325	77,981			(805)	(805)		77,176			0	951	09/15/2025	1	
911760	HH 2		03/01/2018	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		102,939	102,939	102,428	102,534			406	406		102,939			0	1,149	06/15/2026	1	
911760	LQ 7		03/01/2018	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1		77,940	77,940	81,837	79,752			(1,811)	(1,811)		77,940			0	804	06/15/2028	1	
912810	EQ 7		03/28/2018	U S Treasury Bd 6.250% 08/15/23		328,694	5,000,000	328,694				0	0		328,694			0		08/15/2023	1	
912828	UH 1		03/28/2018	U S Treasury 01/15/2023 TIPS 0.125% 01		148,182	24,500,000	148,182				0	0		148,182			0		01/15/2023	1	
0599999	Total - Bonds - U.S. Government					2,738,992	46,806,006	2,706,190	2,127,750	0	8,256	0	8,256	0	2,738,992	0	0	0	14,519	XXX	XXX	
<b>Bonds - All Other Government</b>																						
000000	00 0	D	01/04/2018	Argentina (Republic of) Sr Nt 8.280% 1		108,686	92,535	107,375	107,348			(7)	(7)		107,341			1,345	1,345	(2,486)	12/31/2033	4FE
040114	HK 9	D	01/31/2018	Argentina (Republic of) Sr Nt 5.625% 0		538,703	525,000	539,438	538,344			(256)	(256)		538,088			614	614	15,258	01/26/2022	4FE
G1981@	AA 0	D	03/01/2018	Cayman Islands (Govt of) Gtd Sr Nt 4.8	100.0000	184,215	184,215	184,215	184,215			0	0		184,215			0	2,234	03/01/2019	1	
1099999	Total - Bonds - All Other Government					831,604	801,750	831,028	829,907	0	(263)	0	(263)	0	829,644	0	1,959	1,959	15,006	XXX	XXX	
<b>Bonds - U.S. States, Territories and Possessions</b>																						
70914P	LW 0		02/15/2018	Pennsylvania St GO First Ser A 5.000%		14,500,000	14,500,000	16,076,423	14,537,954			(37,954)	(37,954)		14,500,000			0	362,500	02/15/2018	1FE	
93974B	2M 3		01/01/2018	Washington St GO Ser C - Var Purp 5.00	100.0000	5,000,000	5,000,000	5,207,045	5,000,000			0	0		5,000,000			0	125,000	01/01/2019	1FE	
93974C	PX 2		02/01/2018	Washington St GO Var Purp Ser 2010E 5		13,975,000	13,975,000	15,449,255	13,998,551			(23,551)	(23,551)		13,975,000			0	349,375	02/01/2018	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions					33,475,000	33,475,000	36,732,723	33,536,505	0	(61,505)	0	(61,505)	0	33,475,000	0	0	0	836,875	XXX	XXX	
<b>Bonds - U.S. Political Subdivisions of States</b>																						
033161	UC 2		03/28/2018	Anchorage AK GO Ref Schs Ser B 5.000%		67,252	1,000,000	67,252				0	0		67,252			0		09/01/2021	1FE	
088365	CV 1		02/15/2018	Bexar Cnty TX GO Hosp Dist Cfs Oblig	100.0000	7,000,000	7,000,000	7,092,865	7,003,437			(3,437)	(3,437)		7,000,000			0	175,000	02/15/2022	1FE	
235219	FJ 6		02/15/2018	Dallas TX GO Preref Ref & Impt Ser A 5		45,000	45,000	49,399	45,123			(123)	(123)		45,000			0	1,125	02/15/2018	1	
235219	FR 8		02/15/2018	Dallas TX GO Unref Ref & Impt Ser A 5		14,955,000	14,955,000	16,455,347	14,996,960			(41,960)	(41,960)		14,955,000			0	373,875	02/15/2018	1FE	
349460	W2 7		02/15/2018	Fort Worth TX ISD GO Preref 5.000% 02/	100.0000	4,000,000	4,000,000	4,237,320	4,003,577			(3,577)	(3,577)		4,000,000			0	100,000	02/15/2027	1FE	
526030	YJ 4		03/28/2018	Lenexa KS GO Ser B 5.000% 09/01/21		5,628	500,000	5,628				0	0		5,628			0		09/01/2021	1FE	
584002	LF 4		02/01/2018	Mecklenburg Cnty NC GO Pub Impt Ser B	100.0000	10,000,000	10,000,000	10,609,080	10,009,507			(9,507)	(9,507)		10,000,000			0	250,000	02/01/2019	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States					36,072,880	37,500,000	38,516,891	36,058,604	0	(58,604)	0	(58,604)	0	36,072,880	0	0	0	900,000	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		13,000,000	13,000,000	13,876,720	13,000,000			0	0		13,000,000			0	341,250	01/01/2018	1FE	
167593	WL 2		03/28/2018	Chicago IL O'Hare Int Arpt Rev Sr Lien S		68,178	1,000,000	68,178				0	0		68,178			0		01/01/2034	1FE	

QE05

**SCHEDULE D - PART 4**

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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
246419 AQ 8	Delaware St Trans Auth Rev Grant Anticip.			03/01/2018	Maturity.....		1,405,000	1,405,000	1,618,321	1,409,970		(4,970)		(4,970)		1,405,000			.0	35,125	03/01/2018	1FE.....
3128F2 EB 7	FHLMC Gold PC Pool #D62830 7.000% 08/1			03/01/2018	Paydown.....		340	340	331	334		6		6		340			.0	4	08/15/2025	1.....
3128F2 FX 8	FHLMC Gold PC Pool #D62882 7.000% 08/1			03/01/2018	Paydown.....		1,069	1,069	1,041	1,052		17		17		1,069			.0	13	08/15/2025	1.....
3128NE A5 9	FHLMC Pool #1A0028 3.960% 10/25/35			03/01/2018	Paydown.....		4,766	4,766	4,811	4,807		(41)		(41)		4,766			.0	32	10/25/2035	1.....
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21			03/15/2018	Paydown.....		5,430	5,430	5,501	5,423		6		6		5,430			.0	80	05/15/2021	1.....
312905 E4 0	FHLMC REMIC Ser 1085 CI G 8.500% 05/15			03/01/2018	Paydown.....		1,676	1,676	1,667	1,669		7		7		1,676			.0	24	05/15/2021	1.....
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21			03/01/2018	Paydown.....		3,657	3,657	3,858	3,730		(73)		(73)		3,657			.0	55	05/15/2021	1.....
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2			03/01/2018	Paydown.....		1,477	1,477	1,421	1,462		14		14		1,477			.0	21	08/15/2021	1.....
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2			03/01/2018	Paydown.....		7,135	7,135	7,319	7,205		(69)		(69)		7,135			.0	83	12/15/2022	1.....
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23			03/01/2018	Paydown.....		46,916	46,916	48,259	47,427		(511)		(511)		46,916			.0	586	05/15/2023	1.....
31292G PB 6	FHLMC Gold PC Pool #C00418 7.000% 08/1			03/01/2018	Paydown.....		159	159	155	156		3		3		159			.0	2	08/15/2025	1.....
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41			03/01/2018	Paydown.....		892,372	892,372	927,504	925,668		(33,296)		(33,296)		892,372			.0	5,391	11/15/2041	1.....
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42			03/01/2018	Paydown.....		182,235	182,235	189,383	188,923		(6,688)		(6,688)		182,235			.0	1,170	01/15/2042	1.....
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42			03/01/2018	Paydown.....		543,834	543,834	565,208	563,864		(20,030)		(20,030)		543,834			.0	3,277	02/15/2042	1.....
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42			03/01/2018	Paydown.....		106,740	106,740	110,013	109,887		(3,148)		(3,148)		106,740			.0	657	03/15/2042	1.....
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42			03/01/2018	Paydown.....		489,378	489,378	508,537	507,322		(17,943)		(17,943)		489,378			.0	3,132	04/15/2042	1.....
31335G EC 5	FHLMC Gold PC Pool #C80131 6.000% 03/1			03/01/2018	Paydown.....		1,812	1,812	1,770	1,787		25		25		1,812			.0	18	03/15/2024	1.....
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2			03/01/2018	Paydown.....		15,394	15,394	16,172	15,646		(253)		(253)		15,394			.0	156	12/15/2023	1.....
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24			03/01/2018	Paydown.....		27,615	27,615	28,571	27,980		(365)		(365)		27,615			.0	343	02/15/2024	1.....
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24			03/01/2018	Paydown.....		44,617	44,617	44,897	44,642		(25)		(25)		44,617			.0	507	02/15/2024	1.....
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26			03/01/2018	Paydown.....		16,860	16,860	17,381	17,089		(229)		(229)		16,860			.0	167	04/15/2026	1.....
3133TA CQ 3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2			03/01/2018	Paydown.....		8,360	8,360	8,628	8,452		(93)		(93)		8,360			.0	113	06/17/2027	1.....
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/1			03/01/2018	Paydown.....		33,158	33,158	34,428	33,834		(676)		(676)		33,158			.0	431	11/20/2027	1.....
3133TH RV 1	FHLMC REMIC Ser 2120 CI PC 6.000% 01/1			03/01/2018	Paydown.....		119,171	119,171	118,816	118,873		298		298		119,171			.0	1,170	01/15/2019	1.....
31340Y GR 4	FHLMC REMIC Ser 2120 CI PC 6.000% 04/15/20			01/15/2018	Paydown.....		490	490	508	487		3		3		490			.0	4	04/15/2020	1.....
31342A P4 5	FHLMC Pool #780443 2.989% 03/25/33			03/01/2018	Paydown.....		48,669	48,669	48,620	48,601		68		68		48,669			.0	239	03/25/2033	1.....

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31356B CJ 7	FHLMC Gold PC Pool #D49973 6.000% 03/1		03/01/2018	Paydown.....		1,704	1,704	1,525	1,603				101		1,704			0	18	03/15/2024	1.....
31358E MW 9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2		03/01/2018	Paydown.....		8,908	8,908	9,999	9,162		(254)		(254)		8,908			0	164	06/25/2020	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2018	Paydown.....		6,548	6,548	6,393	6,488		60		60		6,548			0	81	07/25/2020	1.....
31358E XG 2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2		03/01/2018	Paydown.....		3,248	3,248	3,238	3,230		18		18		3,248			0	50	07/25/2020	1.....
31358G PP 6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2		03/01/2018	Paydown.....		3,074	3,074	3,309	3,126		(52)		(52)		3,074			0	46	05/25/2021	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		03/01/2018	Paydown.....		4,072	4,072	3,999	4,038		34		34		4,072			0	73	06/25/2021	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2018	Paydown.....		763	763	733	754		10		10		763			0	10	07/25/2021	1.....
31358H XU 4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2		03/01/2018	Paydown.....		4,749	4,749	4,947	4,781		(32)		(32)		4,749			0	67	07/25/2021	1.....
31358M P4 0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2		03/01/2018	Paydown.....		18,670	18,670	19,423	18,822		(152)		(152)		18,670			0	262	05/25/2022	1.....
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/		03/01/2018	Paydown.....		6,376	6,376	6,267	6,296		80		80		6,376			0	61	04/25/2022	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		03/01/2018	Paydown.....		6,258	6,258	6,439	6,306		(48)		(48)		6,258			0	72	07/25/2022	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2018	Paydown.....		1,741	1,741	1,716	1,726		15		15		1,741			0	18	07/25/2023	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2018	Paydown.....		20,556	20,556	20,286	20,423		133		133		20,556			0	247	07/25/2023	1.....
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		03/01/2018	Paydown.....		1,338,366	1,338,366	1,437,509	1,406,115		(67,749)		(67,749)		1,338,366			0	23,760	01/17/2037	1.....
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18		03/01/2018	Paydown.....		32,668	32,668	32,024	32,281		387		387		32,668			0	346	09/18/2027	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10		03/01/2018	Paydown.....		1,748	1,748	1,792	1,772		(24)		(24)		1,748			0	18	10/17/2038	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2018	Paydown.....		2,590	2,590	2,582	2,575		15		15		2,590			0	40	10/25/2019	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2018	Paydown.....		2,207	2,207	2,124	2,186		21		21		2,207			0	33	10/25/2019	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2018	Paydown.....		947	947	946	941		5		5		947			0	16	04/25/2020	1.....
313603 5J 7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		03/01/2018	Paydown.....		17,198	17,198	18,767	17,489		(290)		(290)		17,198			0	283	04/25/2020	1.....
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2018	Paydown.....		1,315	1,315	1,274	1,303		12		12		1,315			0	22	11/25/2019	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2018	Paydown.....		1,713	1,713	1,700	1,703		9		9		1,713			0	24	12/25/2019	1.....

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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)
313603 QH 8	FNMA REMIC Ser 1990-1D 8.800% 01/25/20		03/01/2018	Paydown.....		.....631	.....631	.....621	.....626				.....4		.....631			.....0	.....9	01/25/2020	1.....
313603 TW 2	FNMA REMIC Ser 1990-4Z 9.350% 01/25/20		03/01/2018	Paydown.....		.....20,338	.....20,338	.....22,364	.....20,556		.....(218)		.....(218)		.....20,338			.....0	.....317	01/25/2020	1.....
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25....		03/01/2018	Paydown.....		.....169	.....169	.....178	.....174		.....(5)		.....(5)		.....169			.....0	.....3	01/25/2025	1.....
31377H VB 5	FNMA DUS Pool #377810 7.500% 05/25/27		03/01/2018	Paydown.....		.....31	.....31	.....31	.....31				.....0		.....31			.....0		05/25/2027	1.....
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19		03/01/2018	Paydown.....		.....60,283	.....60,283	.....64,701	.....60,692		.....(409)		.....(409)		.....60,283			.....0	.....607	12/25/2019	1.....
31377T BE 5	FNMA DUS Pool #386237 4.950% 06/25/19		03/01/2018	Paydown.....		.....9,509	.....9,509	.....9,922	.....9,524		.....(15)		.....(15)		.....9,509			.....0	.....79	06/25/2019	1.....
3137A2 NK 3	FHLMC REMIC Ser 3756 CI PB 4.000% 12/1		03/01/2018	Paydown.....		.....442,805	.....442,805	.....422,602	.....437,653		.....5,152		.....5,152		.....442,805			.....0	.....3,390	12/15/2037	1.....
3137A5 R7 1	FHLMC REMIC Ser 3786 CI EB 4.000% 08/1		03/01/2018	Paydown.....		.....272,105	.....272,105	.....277,773	.....272,281		.....(176)		.....(176)		.....272,105			.....0	.....1,793	08/15/2035	1.....
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28....		03/01/2018	Paydown.....		.....10,031	.....10,031	.....12,839	.....12,226		.....(2,195)		.....(2,195)		.....10,031			.....0	.....111	01/25/2028	1.....
3138A8 D6 0	FNMA Pool #AH6424 4.000% 02/25/41....		03/28/2018	Basis Adjustment.....		.....170,370	.....6,496,232	.....170,370					.....0		.....170,370			.....0		02/25/2041	1.....
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41....		03/01/2018	Paydown.....		.....152,875	.....152,875	.....153,907	.....153,885		.....(1,010)		.....(1,010)		.....152,875			.....0	.....955	03/25/2041	1.....
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41....		03/01/2018	Paydown.....		.....437,910	.....437,910	.....440,861	.....440,800		.....(2,890)		.....(2,890)		.....437,910			.....0	.....2,889	04/25/2041	1.....
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42....		03/01/2018	Paydown.....		.....238,144	.....238,144	.....240,526	.....240,377		.....(2,233)		.....(2,233)		.....238,144			.....0	.....1,221	10/25/2042	1.....
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43....		03/01/2018	Paydown.....		.....48,312	.....48,312	.....45,813	.....45,980		.....2,332		.....2,332		.....48,312			.....0	.....281	08/25/2043	1.....
3138W9 KQ 2	FNMA Pool #AS0302 3.000% 08/25/43....		03/01/2018	Paydown.....		.....213,038	.....213,038	.....202,020	.....202,805		.....10,233		.....10,233		.....213,038			.....0	.....973	08/25/2043	1.....
3138W9 LM 0	FNMA Pool #AS0331 3.000% 08/25/43....		03/01/2018	Paydown.....		.....58,587	.....58,587	.....55,557	.....55,768		.....2,819		.....2,819		.....58,587			.....0	.....259	08/25/2043	1.....
3138WE NA 3	FNMA Pool #AS4884 3.000% 05/25/45....		03/01/2018	Paydown.....		.....885,066	.....885,066	.....894,262	.....893,837		.....(8,771)		.....(8,771)		.....885,066			.....0	.....4,252	05/25/2045	1.....
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45....		03/01/2018	Paydown.....		.....986,135	.....986,135	.....991,210	.....990,994		.....(4,858)		.....(4,858)		.....986,135			.....0	.....4,272	05/25/2045	1.....
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45....		03/01/2018	Paydown.....		.....1,033,176	.....1,033,176	.....1,069,176	.....1,067,949		.....(34,773)		.....(34,773)		.....1,033,176			.....0	.....5,593	06/25/2045	1.....
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45....		03/01/2018	Paydown.....		.....789,920	.....789,920	.....823,121	.....821,879		.....(31,959)		.....(31,959)		.....789,920			.....0	.....5,029	07/25/2045	1.....
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45....		03/01/2018	Paydown.....		.....398,720	.....398,720	.....402,178	.....402,016		.....(3,296)		.....(3,296)		.....398,720			.....0	.....1,944	09/25/2045	1.....
3138WWW BR 9	FNMA Pool #AT8147 3.000% 07/25/43....		03/01/2018	Paydown.....		.....36,932	.....36,932	.....35,772	.....35,838		.....1,094		.....1,094		.....36,932			.....0	.....185	07/25/2043	1.....
3138X0 Y2 8	FNMA Pool #AU1628 3.000% 07/25/43....		03/01/2018	Paydown.....		.....120,028	.....120,028	.....113,820	.....114,242		.....5,786		.....5,786		.....120,028			.....0	.....591	07/25/2043	1.....
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43....		03/01/2018	Paydown.....		.....96,322	.....96,322	.....93,296	.....93,502		.....2,820		.....2,820		.....96,322			.....0	.....467	07/25/2043	1.....
3138X0 Y6 9	FNMA Pool #AU1632 3.000% 07/25/43....		03/01/2018	Paydown.....		.....449,551	.....449,551	.....429,369	.....430,704		.....18,848		.....18,848		.....449,551			.....0	.....2,080	07/25/2043	1.....
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43....		03/01/2018	Paydown.....		.....760,807	.....760,807	.....768,415	.....767,518		.....(6,712)		.....(6,712)		.....760,807			.....0	.....4,294	07/25/2043	1.....
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43....		03/01/2018	Paydown.....		.....3,768	.....3,768	.....3,805	.....3,802		.....(35)		.....(35)		.....3,768			.....0	.....22	07/25/2043	1.....
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43....		03/01/2018	Paydown.....		.....404,170	.....404,170	.....391,476	.....392,343		.....11,826		.....11,826		.....404,170			.....0	.....2,084	08/25/2043	1.....
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45....		03/01/2018	Paydown.....		.....598,722	.....598,722	.....602,090	.....601,899		.....(3,177)		.....(3,177)		.....598,722			.....0	.....2,880	05/25/2045	1.....
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45....		03/01/2018	Paydown.....		.....38,604	.....38,604	.....38,742	.....38,741		.....(137)		.....(137)		.....38,604			.....0	.....202	06/25/2045	1.....
313920 XA 3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25		03/01/2018	Paydown.....		.....4,984	.....4,984	.....5,152	.....5,079		.....(95)		.....(95)		.....4,984			.....0	.....55	09/25/2031	1.....
313920 XZ 8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1		03/01/2018	Paydown.....		.....4,171	.....4,171	.....4,146	.....4,185		.....(14)		.....(14)		.....4,171			.....0	.....58	10/25/2031	1.....
31392R YX 3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1		03/01/2018	Paydown.....		.....45,210	.....45,210	.....44,968	.....45,010		.....201		.....201		.....45,210			.....0	.....394	08/15/2032	1.....

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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)
31392T	WT 0 FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		03/01/2018	Paydown.....		.....13,081	.....13,081	.....13,625	.....13,204			.....(123)	.....(123)		.....13,081			.....0	.....133	08/15/2022	1.....
31393A	2V 8 FNMA REMIC Ser 2003-38 CI MP 5.500% 05		03/01/2018	Paydown.....		.....82,219	.....82,219	.....84,069	.....82,384			.....(164)	.....(164)		.....82,219			.....0	.....760	05/25/2023	1.....
31393B	T4 7 FNMA REMIC Tr Ser 2003-W6 1A41 5.398%		03/01/2018	Paydown.....		.....53,015	.....53,015	.....53,429	.....52,896			.....119	.....119		.....53,015			.....0	.....494	10/25/2042	1.....
31394W	CK 2 FHLMC REMIC Ser 2773 CI CD 4.500% 04/1		03/01/2018	Paydown.....		.....28,477	.....28,477	.....25,803	.....27,418			.....1,058	.....1,058		.....28,477			.....0	.....186	04/15/2024	1.....
31397S	KV 5 FNMA REMIC Ser 2011-30 CI LC 3.500% 12		03/01/2018	Paydown.....		.....550,912	.....550,912	.....543,430	.....548,612			.....2,300	.....2,300		.....550,912			.....0	.....2,989	12/25/2036	1.....
31403A	WY 7 FNMA Pool #743263 3.500% 10/25/18.....		03/01/2018	Paydown.....		.....5,708	.....5,708	.....5,323	.....5,649			.....59	.....59		.....5,708			.....0	.....33	10/25/2018	1.....
31408G	KD 8 FNMA Pool #850892 5.000% 10/01/35.....		03/01/2018	Paydown.....		.....1,511	.....1,511	.....1,511	.....1,511				.....0		.....1,511			.....0	.....12	10/01/2035	1.....
31408J	BM 2 FNMA Pool #852444 5.000% 10/01/35.....		03/01/2018	Paydown.....		.....7,676	.....7,676	.....7,676	.....7,676				.....0		.....7,676			.....0	.....76	10/01/2035	1.....
31409Y	L6 2 FNMA Pool #882449 5.000% 01/25/36.....		03/01/2018	Paydown.....		.....2,183	.....2,183	.....2,183	.....2,183				.....0		.....2,183			.....0	.....18	01/25/2036	1.....
3140E2	4V 0 FNMA Pool #AZ9835 3.000% 09/25/45.....		03/01/2018	Paydown.....		.....645,046	.....645,046	.....650,640	.....650,397			.....(5,350)	.....(5,350)		.....645,046			.....0	.....2,963	09/25/2045	1.....
3140E6	WA 6 FNMA Pool #BA2440 3.000% 11/25/45.....		03/01/2018	Paydown.....		.....266,425	.....266,425	.....271,275	.....271,145			.....(4,719)	.....(4,719)		.....266,425			.....0	.....1,899	11/25/2045	1.....
3140J5	LM 9 FNMA Pool #BM1231 3.500% 11/25/31.....		03/01/2018	Paydown.....		.....1,106,948	.....1,106,948	.....1,153,604	.....1,152,582			.....(45,634)	.....(45,634)		.....1,106,948			.....0	.....6,311	11/25/2031	1.....
31412W	TB 2 FNMA Pool #937146 6.500% 05/25/37.....		03/01/2018	Paydown.....		.....361	.....361	.....367	.....367			.....(6)	.....(6)		.....361			.....0	.....4	05/25/2037	1.....
31413H	G3 6 FNMA Pool #945818 6.000% 07/25/37.....		03/01/2018	Paydown.....		.....8,168	.....8,168	.....8,196	.....8,193			.....(24)	.....(24)		.....8,168			.....0	.....82	07/25/2037	1.....
31417D	LN 1 FNMA Pool #AB6632 3.500% 10/25/42.....		03/01/2018	Paydown.....		.....632,312	.....632,312	.....661,556	.....660,439			.....(28,127)	.....(28,127)		.....632,312			.....0	.....3,376	10/25/2042	1.....
31417G	ZX 7 FNMA Pool #AB9757 3.500% 06/25/43.....		03/01/2018	Paydown.....		.....3,349,411	.....3,349,411	.....3,382,905	.....3,380,503			.....(31,092)	.....(31,092)		.....3,349,411			.....0	.....21,350	06/25/2043	1.....
31418B	SY 3 FNMA Pool # MA2334 3.500% 07/25/45.....		03/01/2018	Paydown.....		.....271,209	.....271,209	.....280,044	.....279,734			.....(8,525)	.....(8,525)		.....271,209			.....0	.....1,544	07/25/2045	1.....
31419B	CT 0 FNMA Pool #AE0981 3.500% 03/25/41.....		03/01/2018	Paydown.....		.....169,529	.....169,529	.....174,501	.....174,416			.....(4,886)	.....(4,886)		.....169,529			.....0	.....932	03/25/2041	1.....
31419L	3D 3 FNMA Pool #AE9795 3.500% 11/25/40.....		03/01/2018	Paydown.....		.....37,319	.....37,319	.....39,165	.....39,132			.....(1,813)	.....(1,813)		.....37,319			.....0	.....219	11/25/2040	1.....
391577	LS 0 Greater AZ Dev Auth Rev Infrastructure S.....		03/28/2018	Basis Adjustment.....		.....1,218	.....465,000	.....1,218					.....0		.....1,218			.....0		08/01/2024	1FE.....
455057	CR 8 Indiana St Fin Auth Rev St Revolving Fd.....		02/01/2018	Maturity.....		.....2,500,000	.....2,500,000	.....2,742,650	.....2,502,122			.....(2,122)	.....(2,122)		.....2,500,000			.....0	.....65,625	02/01/2018	1FE.....
455057	XJ 3 Indiana St Fin Auth Rev St Revolving Fd.....		02/01/2018	Maturity.....		.....5,800,000	.....5,800,000	.....6,277,768	.....5,810,022			.....(10,022)	.....(10,022)		.....5,800,000			.....0	.....145,000	02/01/2018	1FE.....
544445	BH 4 L		03/28/2018	Basis Adjustment.....		.....22,607	.....1,000,000	.....22,607					.....0		.....22,607			.....0		05/15/2034	1FE.....
594712	QH 7 Michigan St Univ Rev Ref Gen Ser C 5.0.....		02/15/2018	Maturity.....		.....2,370,000	.....2,370,000	.....2,691,775	.....2,375,649			.....(5,649)	.....(5,649)		.....2,370,000			.....0	.....59,250	02/15/2018	1FE.....
60636U	BR 9 Missouri St Env Impt Engy Rev Preref St.....		01/01/2018	Maturity.....		.....10,000	.....10,000	.....10,446	.....10,000				.....0		.....10,000			.....0	.....250	01/01/2018	1.....
60636U	BY 4 Missouri St Env Impt Engy Rev Unref St R.....		01/01/2018	Maturity.....		.....6,490,000	.....6,490,000	.....6,791,735	.....6,490,000				.....0		.....6,490,000			.....0	.....162,250	01/01/2018	1FE.....
610749	CB 7 Monroe Cnty NY Auth Aprt Rev Ref AMT Gre		01/01/2018	Maturity.....		.....5,970,000	.....5,970,000	.....6,538,762	.....5,970,000				.....0		.....5,970,000			.....0	.....175,369	01/01/2018	1FE.....
650034	X9 7 New York St Urban Dev Corp Rev St Pers I		03/15/2018	Maturity.....		.....4,000,000	.....4,000,000	.....4,599,800	.....4,012,059			.....(12,059)	.....(12,059)		.....4,000,000			.....0	.....110,000	03/15/2018	1FE.....
658207	HG 3 North Carolina Hsg Fin Agy Rev LBASS AMT		01/01/2018	Call 100.0000.....		.....295,000	.....295,000	.....295,000	.....295,000				.....0		.....295,000			.....0	.....7,523	07/01/2027	1FE.....
665250	AL 0 Northern IL Mun Pwr Agy Rev Prairie St P.....		01/01/2018	Redemption 100.0000.....		.....5,075,000	.....5,075,000	.....5,227,504	.....5,075,000				.....0		.....5,075,000			.....0	.....126,875	01/01/2022	1FE.....
837227	YJ 0 South Central CT Rev Ref Twentieth Ser A		03/28/2018	Basis Adjustment.....		.....53,498	.....1,000,000	.....53,498					.....0		.....53,498			.....0		08/01/2020	1FE.....
938782	DP 1 Washington DC Met Area Trm Rev Ser A 5		03/28/2018	Basis Adjustment.....		.....14,965	.....500,000	.....14,965					.....0		.....14,965			.....0		07/01/2020	1FE.....
947628	AL 7 Weber Basin UT Wtr Rev Conserv Dist Wtr		03/28/2018	Basis Adjustment.....		.....15,651	.....500,000	.....15,651					.....0		.....15,651			.....0		10/01/2020	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.					.....67,202,800	.....77,817,545	.....71,318,774	.....67,210,619	.....0		.....(354,306)	.....(354,306)	.....0	.....67,202,800	.....0	.....0	.....0	.....1,362,573	XXX	XXX

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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)
<b>Bonds - Industrial and Miscellaneous</b>																					
000000	00 0		03/28/2018	Norwegian Cruise Line Corp Term Ln B Nt	100.0000	3,125	3,125	3,117	3,118		7		7		3,125			0	31	10/05/2021	3FE
				PHNTM Holdings Inc Incremental Term Ln																	
000000	00 0		03/29/2018	N	100.0000	4,637	4,637	4,591	4,591	1	46		47		4,637			0	79	01/27/2023	4FE
000000	00 0		03/29/2018	US Foods Inc Term Ln Nt 1 4.148% 06/27	100.0000	48,067	48,067	48,339	48,312	23	(268)		(245)		48,067			0	492	06/27/2023	4FE
000000	00 0		03/21/2018	BeyondTrust Software Sol Inc Term Ln Nt		21,213	21,683	21,193	21,193	6	14		20		21,213			0	428	11/21/2023	3FE
000000	00 0		03/29/2018	BeyondTrust Software Sol Inc Term Ln Nt	100.0000	21,683	21,683	21,213			470		470		21,683			0	46	11/21/2023	3FE
000000	00 0		03/29/2018	Wrench Group LLC Term Ln Nt 1 7.750% 1	100.0000	2,770	2,770	2,706	2,707		64		64		2,770			0	43	12/15/2023	2FE
000000	00 0		03/30/2018	OTG Management LLC Incremental Term Ln N		116,458	116,458	116,458					0		116,458			0	786	01/26/2024	3FE
004421	VE 0		03/26/2018	ACE Securities Corp RMBS Ser 2006-SL1 CI		72,395	72,395	47,327	47,327		25,068		25,068		72,395			0	214	09/25/2035	1FM
00449#	AJ 4		01/31/2018	Accruent LLC Incremental 1st Lien DD Nt		17,364	17,448	17,361	17,274	89	1		90		17,364			0	547	07/28/2023	3FE
00449#	AK 1		01/31/2018	Accruent LLC Incremental 1st Lien TL 6...		12,069	12,213	12,058	12,068		2		2		12,069			0	198	07/28/2023	3FE
00449#	AK 1		03/29/2018	Accruent LLC Incremental 1st Lien DD Nt	100.0000	29,661	29,661	29,433			228		228		29,661			0	301	07/28/2023	3FE
00764M	BT 3		03/26/2018	Aegis ABS Trust RMBS Ser 2004-2 CI M1		123,634	123,634	113,125	115,785		7,849		7,849		123,634			0	635	06/25/2034	1FM
01082#	AA 3		03/15/2018	Alameda Cnty CA CTL Ser 2002-A 7.500%	100.0000	102,576	102,576	108,731	104,311		(1,734)		(1,734)		102,576			0	1,285	06/15/2021	1
01877K	AB 9		01/11/2018	Alliance Pipeline LP Sr Nt 6.996% 12/3...	100.0000	120,000	120,000	124,307	120,788		(788)		(788)		120,000			0		12/31/2019	2FE
02150F	AA 8		03/01/2018	Countrywide Alternative Ln Tr RMBS Ser 2		27,698	29,657	25,281	24,732	549			549		25,281		2,417	2,417	292	05/25/2037	4FM
02150W	AB 9		03/01/2018	Countrywide Alternative Ln Tr RMBS Ser 2		791,590	798,147	744,617	744,617				0		744,617		46,973	46,973	4,347	03/25/2047	1FM
02376T	AC 2		01/15/2018	American Airlines Inc LBASS EETC Ser 201	100.0000	189,009	189,009	194,855	191,586		(2,576)		(2,576)		189,009			0	5,292	07/15/2020	3FE
023772	AB 2		01/15/2018	American Airlines Inc LBASS EETC Ser 201	100.0000	129,046	129,046	122,582	124,520		4,527		4,527		129,046			0	2,581	07/15/2025	1FE
02377B	AC 0		03/22/2018	American Airlines Inc LBASS EETC Ser 201	100.0000	595,031	595,031	595,031	595,031				0		595,031			0	13,091	09/22/2023	2FE
02377U	AB 0		01/15/2018	American Airlines Inc LBASS PTC Ser 2013	100.0000	556,855	556,855	560,317	558,880		(2,025)		(2,025)		556,855			0	13,782	01/15/2023	2FE
02666Q	D7 5		03/28/2018	American Honda Fin Corp Nt 7.625% 10/0		701	750,000	701					0		701			0		10/01/2018	1FE
02932J	AG 2		03/21/2018	American Rock Salt Co 1st Lien Term Ln N	100.0000	20,711,872	20,711,872	20,656,415	20,657,693		54,179		54,179		20,711,872			0	335,965	05/20/2021	4FE
03040W	AL 9		03/28/2018	American Water Cap Corp Sr Nt 3.400% 0		56	1,000,000	56					0		56			0		03/01/2025	1FE
03072S	KH 7		03/26/2018	10		319,426	319,426	308,753	311,054		8,372		8,372		319,426			0	942	12/25/2033	1FM
03072S	ZK 4		03/26/2018	Ameritrust Mtg Sec Inc RMBS Ser 2005-X1		309,560	309,560	298,145	308,015		1,545		1,545		309,560			0	1,236	03/25/2035	1FM
03215P	BN 8		03/01/2018	Amresco Resdfl Sec Mtg Loan RMBS Ser 199		11,824	11,824	11,663	11,762		61		61		11,824			0	98	03/25/2027	1FM
03215P	DN 6		03/01/2018	Amresco Resdfl Sec Mtg Loan RMBS PTC Ser		208	208	208	207		1		1		208			0	2	08/25/2027	1FM
03334@	AA 7		03/15/2018	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3	100.0000	54,852	54,852	54,852	54,852				0		54,852			0	581	02/15/2025	1
03523T	BE 7		03/19/2018	Anheuser-Busch InBev WldwdInc Co Gtd Nt	103.9360	31,180,800	30,000,000	29,984,186	29,997,739		451		451		29,998,190		1,810	1,810	2,756,633	01/15/2019	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)
03525@ AA 6	Animal Supply Company Term Ln Nt 1 9.0		03/02/2018	Redemption 100.0000		1,400,000	1,400,000	1,372,251	1,302,545		23,704		23,704		1,400,000				26,351	12/15/2021	5
03525@ AA 6	Animal Supply Company Term Ln Nt 1 9.0		01/31/2018	Tax Free Exchange		73,751	75,000	73,500	73,729		22		22		73,751				702	12/15/2021	4Z
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11		03/26/2018	Paydown		654,672	654,672	624,497	635,328		19,344		19,344		654,672				3,125	11/25/2034	1FM
04433H AE 1	Ashland Global LLC Term Ln B Nt 2 4.10		03/29/2018	Redemption 100.0000		3,250	3,250	3,250	3,250				0		3,250				29	05/25/2024	3FE
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20		03/26/2018	Paydown		321,737	321,737	308,955	311,222		10,515		10,515		321,737				1,439	11/25/2033	1FM
04541G UN 0	Asset Backed Securities Corp RMBS Ser 20		03/26/2018	Paydown		1,426,392	1,426,392	1,233,829	1,365,831		60,561		60,561		1,426,392				4,659	11/25/2035	1FM
04964R AM 8	2.67		01/16/2018	Paydown		1,707,411	1,707,411	1,707,411	1,707,411				0		1,707,411				10,076	07/16/2025	1FE
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term		03/29/2018	Redemption 100.0000		437,818	437,818	431,251	395,131	41,348	1,339		42,687		437,818				13,239	11/18/2018	5FE
05508T AT 9	B&G Foods Inc New Term Ln B Nt 1 4.877		03/19/2018	Redemption 100.0000		728,531	728,531	734,491	733,084	1,282	(5,835)		(4,553)		728,531				5,105	11/02/2022	3FE
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		03/15/2018	Redemption 100.0000		72,982	72,982	73,686	73,211		(230)		(230)		72,982				847	05/15/2022	5*GI
06053F AA 7	Bank of America Corp Sr Nt 4.100% 07/2		03/28/2018	Basis Adjustment		16,082	1,000,000	16,082					0		16,082					07/24/2023	1FE
064229 AA 5	Bank of The West Auto Tr LBASS Ser 2017-		03/15/2018	Paydown		5,934,672	5,934,672	5,934,672	5,934,672				0		5,934,672				13,394	10/15/2018	1FE
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				4,009	06/28/2053	1FM
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser		03/28/2018	Paydown		209,953	209,953	215,320	215,033		(5,081)		(5,081)		209,953				1,228	01/25/2055	1FM
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser		03/28/2018	Paydown		223,359	223,359	224,802	224,748		(1,390)		(1,390)		223,359				1,053	03/28/2057	1FM
07384M 7C 0	2005-		02/01/2018	Paydown		1,187,828	1,187,828	1,198,964	1,187,433		395		395		1,187,828				7,249	03/25/2035	1FM
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10		03/26/2018	Paydown		231,245	231,245	218,094	218,094		13,151		13,151		231,245				923	09/25/2034	1FM
07388Q AH 2	Bear Stearns Comml Mtg Sec CMBS Ser 2007		03/01/2018	Paydown		653,462	653,462	583,323	583,323		70,139		70,139		653,462				9,287	06/11/2050	1FM
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl		03/26/2018	Paydown		13,176	13,176	5,724	5,724				0		5,724		7,452	7,452	42	03/25/2037	1FM
08579J AT 9	Berry Plastics Corp Term Ln M Nt 1 3.9		02/12/2018	Tax Free Exchange		543,010	538,863	543,424	540,716	2,387	(93)		2,294		543,010				3,532	10/01/2022	3FE
08579J AT 9	Berry Plastics Corp Term Ln M Nt 2 4.3		02/12/2018	Tax Free Exchange		842,206	835,771	842,845	838,644	3,703	(142)		3,561		842,206				3,991	10/01/2022	3FE
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1 3.9		02/12/2018	Tax Free Exchange		8,190,997	8,142,339	8,194,638	8,169,343	22,480	(827)		21,653		8,190,997				53,373	01/19/2024	3FE
08579J AY 8	Berry Plastics Corp Term Ln R Nt 2 3.7		03/29/2018	Redemption 100.0000		20,510	20,510	20,510	20,510				0		20,510				36	01/19/2024	3FE
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 3.7		03/12/2018	Tax Free Exchange		20,510	20,510	20,510	20,510				0		20,510				114	01/19/2024	3FE
095560 AQ 1	Blue Hill CLO Ltd CLO Ser 2013-1A Cl AR		01/16/2018	Paydown		5,731,423	5,731,423	5,731,423	5,731,423				0		5,731,423				37,191	01/15/2026	1FE
101137 AM 9	Boston Scientific Corp Sr Nt 2.650% 10		03/13/2018	Call 100.2920		10,029,200	10,000,000	9,995,400	9,999,337		172		172		9,999,508		492	492	148,450	10/01/2018	2FE
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		02/15/2018	Redemption 99.9946		321,333	321,351	321,351	321,351		(18)		(18)		321,333				10,059	02/15/2023	1
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		01/15/2018	Redemption 100.0000		238,558	238,558	238,558	238,558				0		238,558				7,133	01/15/2024	1
12189L AR 2	Burlington Northern Santa Fe Nt 3.750%		03/28/2018	Basis Adjustment		300	500,000	300					0		300					04/01/2024	1FE
12189L AT 8	Burlington Northern Santa Fe Sr Nt 3.4		03/28/2018	Basis Adjustment		3,245	1,000,000	3,245					0		3,245					09/01/2024	1FE

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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)
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S		01/15/2018	Paydown.....		625,943	625,943	715,653	631,801		(5,858)		(5,858)		625,943			0	24,750	01/15/2020	1FE.....
12508V AA 1	CCG Receivables Trust LBASS Ser 2018-1 C		03/14/2018	Paydown.....		2,262,588	2,262,588	2,262,588					0		2,262,588			0	3,256	02/14/2019	1FE.....
12543K AM 6	Community Health Systems Inc Term Ln GN		02/06/2018	Citigroup.....		3,622,365	3,666,955	3,655,767	3,545,740	115,722	219		115,941		3,661,681		(39,316)	(39,316)	27,096	12/31/2019	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln HN		01/31/2018	Various.....		6,626,611	6,790,128	6,775,248	6,460,997	318,582	233		318,815		6,779,811		(153,201)	(153,201)	50,017	01/27/2021	3FE.....
12553H AA 6	CIM Trust RMBS Ser 2017-7 CI A 3.000%		03/01/2018	Paydown.....		1,866,902	1,866,902	1,883,503	1,883,122		(16,220)		(16,220)		1,866,902			0	8,647	04/25/2057	1FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser...		03/01/2018	Paydown.....		39,187	57,808	46,835	46,835				0		46,835		(7,648)	(7,648)	515	02/25/2037	1FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser...		03/01/2018	Paydown.....		278,740	278,740	270,988	274,890		40		40		274,930		3,810	3,810	2,255	02/25/2022	1FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C		02/01/2018	Paydown.....				18,419	10,930		(10,930)		(10,930)					0	344	03/10/2047	1FE.....
12594E AD 8	CNT Holdings III Corp New 1st Lien Term...		03/23/2018	Credit Suisse Securities LLC.....		9,600,000	10,000,000	9,911,698	9,650,000	273,885	2,260		276,145		9,926,145		(326,145)	(326,145)	97,001	01/22/2023	4FE.....
12594E AD 8	CNT Holdings III Corp New 1st Lien Term...		03/29/2018	Redemption 100.0000.....		42,615	42,615	42,320	41,123	1,238	254		1,492		42,615			0	521	01/22/2023	4FE.....
12632B AG 1	CPI International Inc 1st Lien Term Ln N...		03/29/2018	Redemption 100.0000.....		42,500	42,500	42,500	42,500				0		42,500			0	541	07/26/2024	4FE.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen		03/15/2018	Redemption 100.0000.....		32,290	32,290	32,290	32,290				0		32,290			0	362	07/15/2022	2.....
12644@ BR 5	CTL Cap Tr CTL Ser 2002-21Aurora Heathcar		01/09/2018	Call 110.0699.....		1,663,953	1,511,724	1,511,724	1,511,724				0		1,511,724			0	158,931	10/15/2022	1.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/		03/15/2018	Redemption 100.0000.....		27,947	27,947	28,227	28,046		(99)		(99)		27,947			0	309	01/15/2023	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-		03/01/2018	Paydown.....		775,192	775,192	796,994	791,671		(16,480)		(16,480)		775,192			0	3,851	03/25/2043	1FM.....
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB		03/28/2018	Basis Adjustment.....		4,202	4,000,000	4,202					0		4,202			0		11/15/2034	1FM.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		03/10/2018	Redemption 100.0000.....		51,149	51,149	59,544	57,079		(5,930)		(5,930)		51,149			0	515	12/10/2028	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		03/10/2018	Redemption 100.0000.....		145,277	145,277	146,577	146,710		(1,432)		(1,432)		145,277			0	1,684	01/10/2030	2FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		03/10/2018	Redemption 100.0000.....		31,697	31,697	41,232	38,914		(7,217)		(7,217)		31,697			0	397	01/10/2032	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		03/10/2018	Redemption 100.0000.....		78,435	78,435	78,435	78,435				0		78,435			0	616	01/10/2036	2FE.....
126671 6B 7	CWABS Inc RMBS Ser 2004-5 CI 1A 2.372%		03/26/2018	Paydown.....		540,607	540,607	510,029	512,302		28,304		28,304		540,607			0	1,844	10/25/2034	1FM.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 2.047%		03/15/2018	Paydown.....		72,084	72,084	30,060	30,060		42,024		42,024		72,084			0	224	03/15/2034	1FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2018	Paydown.....		211,273	211,273	209,392	205,851	3,632	1,791		5,423		211,273			0	1,930	09/25/2035	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 1.92		03/15/2018	Paydown.....		146,198	146,198	50,614	50,614		95,584		95,584		146,198			0	765	11/15/2036	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2018	Paydown.....		21,112	21,806	18,243	18,243				0		18,243		2,869	2,869	207	12/25/2035	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500		03/01/2018	Paydown.....		83,194	83,194	80,971	81,871		1,323		1,323		83,194			0	874	12/25/2035	4FM.....

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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)
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 3.3		03/01/2018	Paydown		140,036	171,407	128,855	128,855				0		128,855		11,181	11,181	757	03/20/2036	1FM
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 3.537		03/01/2018	Paydown		93,613	93,613	91,865	92,540		1,073		1,073		93,613		0	0	353	08/25/2034	1FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		03/01/2018	Paydown		7,918	7,918	7,793	7,189	651			651		7,840		77	77	52	08/25/2035	4FM
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 7.5		03/29/2018	Redemption 100.0000		9,802	9,802	9,508	9,523		280		280		9,802		0	0	170	08/17/2023	3FE
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		03/26/2018	Paydown		129,926	129,926	115,391	115,391		14,536		14,536		129,926		0	0	240	02/25/2037	1FM
14880B AE 1	Catalent Pharma Solutions Inc New Term L		03/29/2018	Redemption 100.0000		95,237	95,237	95,826	91,304	272	(574)		(302)		95,237		0	0	592	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
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		03/28/2018	Basis Adjustment		6,701	1,000,000	6,701					0		6,701		0	0		06/09/2030	1FE
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005		03/26/2018	Paydown		336,135	336,135	309,717	319,656		16,479		16,479		336,135		0	0	1,179	03/25/2035	1FM
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005		03/26/2018	Paydown		5,965,640	5,965,640	5,602,109	5,744,339		221,301		221,301		5,965,640		0	0	32,635	06/25/2035	1FM
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 2		03/26/2018	Paydown		35,684	36,270	27,761	29,645		131		131		29,775		5,909	5,909	122	09/25/2036	1FM
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3		03/26/2018	Paydown		185,493	185,493	178,558	179,697		5,796		5,796		185,493		0	0	761	07/25/2034	1FM
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3		03/01/2018	Paydown		35,458	35,458	30,128	29,334	1,510	7		1,517		30,850		4,607	4,607	452	07/25/2037	5FM
17275R AE 2	Cisco Sys Inc Sr Nt 4.950% 02/15/19		03/28/2018	Basis Adjustment		13,169	1,000,000	13,169					0		13,169		0	0		02/15/2019	1FE
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI P		03/01/2018	Paydown		354,852	354,852	359,626	359,131		(4,279)		(4,279)		354,852		0	0	1,699	06/25/2058	1FM
17324V AH 7	Citigroup Mortgage Ln Trust Inc RMBS Ser		03/01/2018	Paydown		1,204,692	1,204,692	1,224,259	1,222,394		(17,701)		(17,701)		1,204,692		0	0	7,464	09/25/2042	1FM
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser		03/01/2018	Paydown		197,829	197,829	197,248			582		582		197,829		0	0	669	09/25/2064	1FE
18449E AE 0	Clean Harbors Inc Term Ln Nt 1 3.883%		03/29/2018	Redemption 100.0000		15,089	15,089	15,083	15,084		5		5		15,089		0	0	91	06/30/2024	2FE
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser		03/01/2018	Paydown		138,047	138,047	129,774	134,162		3,885		3,885		138,047		0	0	1,296	06/25/2022	1FM
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1		03/01/2018	Tax Free Exchange		22,211	22,500	22,189	22,204		7		7		22,211		0	0	365	09/01/2023	3FE
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 3		03/29/2018	Redemption 100.0000		22,500	22,500	22,211			289		289		22,500		0	0	147	09/01/2023	3FE
21036P AH 1	Constellation Brands Inc Sr Nt 6.000%		02/28/2018	Call 111.7638		1,676,458	1,500,000	1,657,500	1,605,492		(3,574)		(3,574)		1,601,918		(101,918)	(101,918)	205,708	05/01/2022	2FE
210805 BU 0	Continental Airlines Inc LBASS EETC Ser		01/02/2018	Paydown		592,678	592,678	585,960	592,673		5		5		592,678		0	0	20,447	07/02/2019	1FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33		02/28/2018	Redemption 100.0000		290,080	290,080	290,080	290,080				0		290,080		0	0	8,702	02/28/2033	2FE
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 7.454%		03/29/2018	Redemption 100.0000		15,114	15,114	14,735	14,747		367		367		15,114		0	0	530	10/06/2023	2FE
23370P AP 3	StandardAero Aviation Hold Inc Term Ln N		03/29/2018	Redemption 100.0000		20,421	20,421	20,522	20,501	11	(90)		(79)		20,421		0	0	184	07/07/2022	4FE
233851 AU 8	Daimler Fin NA LLC Sr Nt 1.875% 01/11/		01/11/2018	Maturity		10,000,000	10,000,000	9,959,138	9,999,764		236		236		10,000,000		0	0	93,750	01/11/2018	1FE
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		03/01/2018	Paydown		5,707	5,707	5,706	5,699		8		8		5,707		0	0	44	09/25/2033	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		03/01/2018	Paydown		23,739	23,739	23,732	24,131		(392)		(392)		23,739		0	0	225	12/25/2033	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI		03/01/2018	Paydown		58,891	58,891	58,877	60,121		(1,230)		(1,230)		58,891		0	0	446	01/25/2034	1FM
25179M AK 9	Devon Energy Corp Sr Nt 4.000% 07/15/2		03/28/2018	Basis Adjustment		7,012	1,000,000	7,012					0		7,012		0	0		07/15/2021	2FE
25470D AC 3	Discovery Communications Co Gtd Nt 5.0		03/28/2018	Basis Adjustment		31,770	1,000,000	31,770					0		31,770		0	0		06/01/2020	2FE
256746 AD 0	Dollar Tree Inc Sr Nt 5.250% 03/01/20		03/01/2018	Call 101.3130		2,026,260	2,000,000	2,038,391	2,023,966		(1,712)		(1,712)		2,022,255		(22,255)	(22,255)	78,760	03/01/2020	3FE

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### SCHEDULE D - PART 4

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

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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)
26208G	AA 7 A1		03/15/2018	Paydown		1,792,313	1,792,313	1,792,313					0		1,792,313			0	2,092	03/15/2019	1FE
26244K	AA 4 Dryden Sr Ln Fd CLO Ser 2015-41A CL A		03/14/2018	Paydown		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	99,243	10/15/2027	1FE
26244K	AC 0 Dryden Sr Ln Fd CLO Ser 2015-41A CL B		03/14/2018	Paydown		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	75,478	10/15/2027	1FE
26443J	AH 1 Duke Finance LLC New 1st Lien TL Nt 1		03/08/2018	Redemption 100.0000		12,220,622	12,220,622	11,191,174	11,236,208		984,414		984,414		12,220,622			0	139,211	02/15/2024	4FE
29337#	AA 7 Enhanced Cap CT Fund III LLC ABS CAPCO N		03/15/2018	Redemption 100.0000		427,352	427,352	427,352	427,352				0		427,352			0	7,810	12/15/2020	1FE
30219G	AE 8 Express Scripts Hldg Co Sr Nt 4.750% 1		03/28/2018	Basis Adjustment		23,874	1,000,000	23,874					0		23,874			0		11/15/2021	2FE
30260@	AA 8 FMV Smithtown Assoc CTL 7.700% 10/04/1		03/01/2018	Redemption 100.0000		212,459	212,459	220,957	213,469		(1,010)		(1,010)		212,459			0	2,732	10/04/2019	2
31331F	AX 9 Fedex Corp ABS PTC Ser 1998-1A 6.720%		01/15/2018	Paydown		353,543	353,543	350,350	352,503		1,040		1,040		353,543			0	11,879	07/15/2023	2FE
31331F	AY 7 Fedex Corp ABS PTC Ser 1998-1 C1 B 6.8		01/15/2018	Paydown		186,676	186,676	186,676	186,676				0		186,676			0	6,389	01/15/2019	2FE
31428X	BM 7 Fedex Corp Sr Nt 3.300% 03/15/27		01/29/2018	Goldman Sachs & Company		14,886,300	15,000,000	14,939,700	14,945,690		418		418		14,946,108		(59,808)	(59,808)	187,000	03/15/2027	2FE
32052E	AA 7 First Horizon Mtg PT Tr RMBS Ser 2006-AR		03/01/2018	Paydown		83,812	129,711	116,602	116,602				0		116,602		(32,789)	(32,789)	687	11/25/2036	1FM
340711	AT 7 Florida Gas Transmission Co Nt 5.450%		03/28/2018	Basis Adjustment		48,081	1,000,000	48,081					0		48,081			0		07/15/2020	2FE
35729Q	AS 7 Fremont Home Loan Tr RMBS Ser 2006-B CI		03/26/2018	Redemption 6.2497		1,455	23,274	1,452	1,452		3		3		1,455			0	15,269	08/25/2036	1FM
35729Q	AS 7 Fremont Home Loan Tr RMBS Ser 2006-B CI		03/26/2018	Capital Distribution		21,819		21,819	21,819				0		21,819			0		08/25/2036	1FM
35921@	AA 8 Frontline Technologies Gr LL Term Ln Nt		03/29/2018	Redemption 100.0000		15,408	15,408	14,846	14,867		541		541		15,408			0	368	09/18/2023	3FE
36242D	7Q 0 GS Mortgage Securities Corp RMBS Ser 200		03/01/2018	Paydown		36,969	36,969	35,132	35,983		985		985		36,969			0	316	06/25/2035	1FM
375558	AU 7 Gilead Sciences Inc Sr Nt 4.400% 12/01		03/28/2018	Basis Adjustment		42,949	1,000,000	42,949					0		42,949			0		12/01/2021	1FE
37946#	AA 3 Global Franchise Group LLC Term Ln Nt 1		03/29/2018	Redemption 100.0000		177,305	177,305	175,532	175,532	220	1,553		1,773		177,305			0	2,438	12/18/2019	3FE
38081E	AA 9 3.75		03/20/2018	Paydown		1,141,674	1,141,674	1,141,317	1,141,319		354		354		1,141,674			0	21,406	09/20/2047	1FE
38082J	AA 7 Golden Bear LBASS Ser 2016-2A CI A 3.1		03/20/2018	Paydown		442,970	442,970	428,902	429,251		13,718		13,718		442,970			0	6,999	09/20/2047	1FE
38217V	AA 8 Goodgreen Trust LBASS Ser 2017-1A CI A		03/15/2018	Paydown		391,622	391,622	391,440	391,442		180		180		391,622			0		10/15/2052	1FE
39154T	AN 8 Great American Leasing Receiv LBASS CI 2		03/15/2018	Paydown		1,046,218	1,046,218	1,046,218					0		1,046,218			0	1,559	02/15/2019	1FE
40406#	AD 4 Hai Acquisition Corp Term Ln Nt 2 9.250		03/29/2018	Redemption 100.0000		22,500	22,500	21,953			547		547		22,500			0	249	10/31/2023	2FE
40406#	AD 4 Hai Acquisition Corp Term Ln Nt 1 9.250		02/05/2018	Tax Free Exchange		21,953	22,500	21,935	21,946		7		7		21,953			0	445	10/31/2023	2FE
404122	AU 7 HCA Inc Term Ln B8 Nt 1 4.127% 02/15/2		03/13/2018	Redemption 100.0000		1,609,387	1,609,387	1,616,866	1,616,136		(6,748)		(6,748)		1,609,387			0	12,685	02/15/2024	3FE
40423X	AB 8 NRZ Excess RMBS 2018-PLS1 CI A 3.193%		03/25/2018	Paydown		746,282	746,282	746,273			10		10		746,282			0	2,441	01/25/2023	1FE
40423X	AF 9 NRZ Excess RMBS Ser 2018-PLS2 CI A 3.2		03/25/2018	Paydown		468,994	468,994	468,986			7		7		468,994			0	1,701	02/25/2023	1Z
41164T	AA 0 Harborview Mtg Loan Tr RMBS Ser 2007-A C		03/19/2018	Paydown		90,413	101,378	19,262	19,262				0		19,262		71,151	71,151	472	06/21/2037	1FM
41781@	AA 5 Harvey Tool Co LLC 1st Lien Term Ln Nt 2		03/29/2018	Redemption 100.0000		17,760	17,760	17,369			391		391		17,760			0	240	10/12/2024	3FE
41781@	AA 5 Harvey Tool Co LLC 1st Lien Term Ln Nt 1		01/12/2018	Tax Free Exchange		17,369	17,760	17,357	17,357	10	1		11		17,369			0	277	10/12/2024	3FE
42770L	AA 1 Hero Funding Trust LBASS Ser 2015-1A CI		03/20/2018	Paydown		414,496	414,496	414,309	414,366		130		130		414,496			0	2,934	09/21/2040	1FE
42770Q	AA 0 Hero Funding Trust LBASS Ser 2014-2A CI		03/20/2018	Paydown		942,293	942,293	944,015	943,841		(1,548)		(1,548)		942,293			0	18,799	09/21/2040	1FE

### SCHEDULE D - PART 4

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A CI		03/20/2018	Paydown		930,898	930,898	933,102	932,686		(1,788)		(1,788)		930,898			0	22,109	09/20/2038	1FE
42770U AA 1	CL		03/20/2018	Paydown		458,061	458,061	458,009	458,017		44		44		458,061			0	2,642	09/20/2040	1FE
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A CI		03/20/2018	Paydown		381,462	381,462	381,449	381,449		13		13		381,462			0	3,403	09/20/2041	1FE
427866 AR 9	Hershey Foods Corp Sr Nt 4.125% 12/01/		03/28/2018	Basis Adjustment		33,438	1,000,000	33,438					0		33,438			0		12/01/2020	1FE
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-		03/01/2018	Paydown		127,178	127,178	77,272	77,272				0		77,272		49,906	49,906	805	09/25/2037	1FM
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.695.		03/29/2018	Redemption 100.0000		7,847	7,847	7,915			(68)		(68)		7,847			0		03/06/2024	3FE
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 4.178%		03/29/2018	Redemption 100.0000		87	87	88			(1)		(1)		87			0		01/18/2025	3FE
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		03/28/2018	Redemption 100.0000		123,018	123,018	123,018	123,018				0		123,018			0	2,027	10/25/2056	2AM
45256H AC 2	Impact Funding LLC CMBS Ctf Tranche B.		03/01/2018	Paydown		85,261	85,261	87,652	84,972		289		289		85,261			0	628	12/01/2022	1FE
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 CI A1		03/01/2018	Paydown		433,600	433,600	433,834	433,649		(49)		(49)		433,600			0	3,880	01/25/2051	1FM
45320* AA 6	Implementation Mgmt Assistance Term Ln N		03/29/2018	Redemption 100.0000		3,540	3,540	3,384	3,385		154		154		3,540			0	59	12/13/2023	1FE
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1		03/01/2018	Paydown		4,318	4,330	4,311	4,049	265			265		4,314		4	4	25	04/25/2036	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		03/01/2018	Paydown		458,108	458,108	462,687	459,608		(1,500)		(1,500)		458,108			0	3,317	01/15/2046	1FM
494550 AY 2	Kinder Morgan Energy - LP Sr Nt 5.950%		02/15/2018	Maturity		4,000,000	4,000,000	4,019,350	4,000,308		(308)		(308)		4,000,000			0	119,000	02/15/2018	2FE
50075N AU 8	Kraft Foods Inc Sr Nt 6.125% 02/01/18		02/01/2018	Maturity		29,000,000	29,000,000	30,903,040	29,023,371		(23,371)		(23,371)		29,000,000			0	888,125	02/01/2018	2FE
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750%		03/15/2018	Redemption 100.0000		60,500	60,500	63,451	61,093		(593)		(593)		60,500			0	772	01/15/2021	4Z
52467@ BC 8	CI		03/15/2018	Redemption 100.0000		61,061	61,061	67,160	61,463		(403)		(403)		61,061			0	836	11/15/2018	5*GI
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1 6		03/01/2018	Paydown		8,437	8,437	8,442	8,406		30		30		8,437			0	92	04/25/2036	1FM
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		03/26/2018	Paydown		362,837	362,837	339,253	346,047		16,791		16,791		362,837			0	1,219	09/25/2034	1FM
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2		03/26/2018	Paydown		1,039,076	1,039,076	986,148	991,726		47,350		47,350		1,039,076			0	4,513	08/25/2035	1FM
552759 AA 0	MFRA Tr RMBS 2017-RPL1 CI A1 2.588% 02		03/01/2018	Paydown		321,467	321,467	321,464	321,438		30		30		321,467			0	1,377	02/25/2057	1FM
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1		03/29/2018	Redemption 100.0000		8,764	8,764	8,653	8,657		106		106		8,764			0	141	09/29/2023	3FE
55368* AD 2	MSHC Inc Term Ln Nt 1 6.022% 07/31/23		03/29/2018	Tax Free Exchange		15,153	15,507	15,120	15,140		13		13		15,153			0	230	07/31/2023	3FE
55368* AD 2	MSHC Inc Term Ln Nt 2 6.500% 07/31/23		03/29/2018	Redemption 100.0000		15,507	15,507	15,153			354		354		15,507			0		07/31/2023	3FE
55368* AF 7	6.5		03/29/2018	Redemption 100.0000		8,270	8,270	8,232			38		38		8,270			0		07/31/2023	3FE
55368* AF 7	6.5		03/29/2018	Tax Free Exchange		8,232	8,270	8,229	8,188	43	1		44		8,232			0	215	07/31/2023	3FE
57778# AB 2	Mavis Tire Supply LLC Term Ln Nt 1 6.9..		03/20/2018	Redemption 100.0000		2,003,854	2,003,854	1,957,750			46,103		46,103		2,003,854			0	27,036	10/31/2021	4FE
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200		03/26/2018	Paydown		479,233	479,233	440,134	448,388		30,845		30,845		479,233			0	2,324	07/25/2034	1FM
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2		02/26/2018	Paydown		2,378,907	2,378,907	2,104,386	2,353,485		25,422		25,422		2,378,907			0	4,288	08/25/2036	1FM
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28..		03/15/2018	Paydown		91,146	91,146	76,643	76,643		14,503		14,503		91,146			0	929	02/15/2036	1AM
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		03/15/2018	Paydown		69,023	69,023	69,021	69,022				0		69,023			0	689	07/15/2038	2AM
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 8		02/28/2018	Tax Free Exchange		1,340,498	1,340,498	1,340,498	495,530				0		1,340,498			0	13,838	08/22/2022	3FE

### 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)
60367*	AA 9		02/28/2018	Ministry Brands LLC Delayed Draw TL Nt 4		738,621	738,621	738,621	738,621				0		738,621		0	0	8,223	08/22/2022	3FE
60367*	AA 9		02/28/2018	Ministry Brands LLC Delayed Draw TL Nt 2		191,181	191,181	191,181	191,181				0		191,181		0	0	4,094	08/22/2022	3FE
61744C	FB 7		03/26/2018	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		188,913	188,913	173,800	176,640		12,273		12,273		188,913		0	0	927	08/25/2034	1FM
61745M	VW 0		03/01/2018	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		4,160	4,160	4,160	4,160				0		4,160		0	0	33	11/25/2018	1FM
61748H	LC 3		03/01/2018	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR		230,332	391,891	348,024	348,024				0		348,024		(117,691)	(117,691)	2,201	09/25/2035	1FM
61749T	AA 2		03/26/2018	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1		104,094	104,094	20,725	20,725		83,369		83,369		104,094		0	0	175	08/25/2036	1FM
61757L	AF 7		01/01/2018	Morgan Stanley Cap I CMBS Ser 2008-T29 C		207,994	207,994	184,845	207,994				0		207,994		0	0	1,074	01/11/2043	1FM
61761Q	AC 7		03/01/2018	Morgan Stanley BAML Tr CMBS Ser 2013-C8		15,242	15,242	15,306	15,305		(63)		(63)		15,242		0	0	103	12/15/2048	1FM
636516	AB 2		01/15/2018	National Inst of Hlth Fishers CTL PI I B.....	100.0000	142,325	142,325	142,325	142,325				0		142,325		0	0	4,981	01/15/2024	1
636517	AA 2		01/15/2018	National Inst of Hlth Fishers CTL PI II.....	100.0000	89,266	89,266	89,266	89,266				0		89,266		0	0	3,156	07/15/2022	1
63651P	AA 2		03/15/2018	National Inst Health Twinbrook CTL B Bld.....	100.0000	95,985	95,985	95,985	95,985				0		95,985		0	0	937	01/15/2019	1
63655@	AC 8		03/29/2018	National Intergovernmental Co Reallocate.....	100.0000	7,774	7,774	7,658	7,664		110		110		7,774		0	0	130	09/19/2022	3FE
637432	KT 1		02/01/2018	National Rural Utilities Coop ABS Coll T.....		15,000,000	15,000,000	14,966,550	14,999,643		357		357		15,000,000		0	0	408,750	02/01/2018	1FE
63860H	AD 1		03/25/2018	Nationstar Home Equity Loan Tr RMBS Ser		468,185	468,185	395,323	407,615		60,570		60,570		468,185		0	0	1,400	03/25/2037	1FM
64129X	AS 8		01/16/2018	Neuberger Berman CLO Ltd CLO Ser 2014-16		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000		0	0	143,580	04/15/2026	1FE
64508Q	AA 3		01/15/2018	New Haven Fed Office Bldg Ls CTL GSA Gtd	100.0000	312,889	312,889	312,889	312,889				0		312,889		0	0	9,230	01/15/2020	1
64829H	AD 9		03/01/2018	New Residential Mtg Ln Tr RMBS Ser 2016-		332,743	332,743	336,227	336,217		(3,473)		(3,473)		332,743		0	0	1,766	09/25/2056	1FM
64830B	AA 5		03/01/2018	New Residential Mtg Ln Tr RMBS Ser 2017-		449,765	449,765	464,938	464,611		(14,846)		(14,846)		449,765		0	0	3,099	08/27/2057	1FM
64830G	AB 2		03/01/2018	New Residential Mtg Ln Tr RMBS Ser 2018-		247,846	247,846	253,209			(5,362)		(5,362)		247,846		0	0	1,189	12/25/2057	1FE
65535V	CN 6		03/01/2018	Nomura Asset Sec Corp RMBS Ser 2004-AP1		3,059	3,059	3,059	3,058		1		1		3,059		0	0	29	03/25/2034	1FM
67020B	AA 8		03/07/2018	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	100.0000	156,841	156,841	156,841	156,841				0		156,841		0	0	1,702	11/07/2023	1
67104C	AA 5		01/20/2018	Oak Hill Credit Partners CLO Ser 2013-8A.		1,883,070	1,883,070	1,883,070	1,883,070				0		1,883,070		0	0	12,207	04/20/2025	1FE
693656	AA 8		01/05/2018	PVH CORP Sr Nt 4.500% 12/15/22.....	102.2500	13,387,593	13,093,000	13,045,221	13,058,617		69		69		13,058,685		34,315	34,315	327,325	12/15/2022	3FE
70069F	CH 8		03/26/2018	Park Place Securities Inc RMBS Ser 2004-		292,170	292,170	280,666	284,534		7,636		7,636		292,170		0	0	1,405	10/25/2034	1FM
70176@	AA 7		03/15/2018	Parmer 31 (Austin TX) CTL Pass CTL Ser A	100.0000	174,564	174,564	175,874	175,828		(1,263)		(1,263)		174,564		0	0	1,022	01/15/2032	1
70325E	AC 4		03/29/2018	Pathway Partners Vet Mgmt LLC Delayed Dr		38,967	38,967	38,967					0		38,967		0	0	179	10/10/2024	3FE
70325E	AC 4		02/28/2018	Pathway Partners Vet Mgmt LLC Delayed Dr		40,185	40,185	40,185					0		40,185		0	0	150	10/10/2024	3FE
70325E	AC 4		03/29/2018	Pathway Partners Vet Mgmt LLC Delayed Dr		196,045	196,045	196,045					0		196,045		0	0	726	10/10/2024	3FE

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### SCHEDULE D - PART 4

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

QE05.12

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/29/2018	Tax Free Exchange.....		85,241	85,241	85,241					0		85,241		0	0	241	10/10/2024	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		01/31/2018	Tax Free Exchange.....		79,185	79,185	79,185					0		79,185		0	0	153	10/10/2024	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		02/28/2018	Tax Free Exchange.....		27,131	27,131	27,131					0		27,131		0	0	35	10/10/2024	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		02/28/2018	Tax Free Exchange.....		62,774	62,774	62,774					0		62,774		0	0	61	10/10/2024	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/29/2018	Redemption 100.0000.....		7,225	7,225	7,225	1,122				0		7,225		0	0	56	10/10/2024	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/29/2018	Tax Free Exchange.....		39,373	39,373	39,373					0		39,373		0	0	13	10/10/2024	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		02/28/2018	Tax Free Exchange.....		2,843,179	2,882,840	2,841,540	2,841,540	873	766		1,639		2,843,179		0	0	28,435	10/10/2024	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		02/28/2018	Tax Free Exchange.....		87,676	87,676	87,676					0		87,676		0	0	411	10/10/2024	3FE.....
71270Q EB 8	Peoples United Bank Sr Nt 4.000% 07/15		03/28/2018	Basis Adjustment.....		5,569	500,000	5,569					0		5,569		0	0		07/15/2024	2FE.....
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt		01/31/2018	Redemption 100.0000.....		35,271	35,271	35,503	26,652	8,820	(200)		8,620		35,271		0	0	395	01/26/2023	4FE.....
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1 4.854% 03		01/31/2018	Redemption 100.0000.....		82,513	82,513	82,664	66,010	16,623	(121)		16,502		82,513		0	0	346	03/10/2022	5FE.....
717081 AQ 6	Pfizer Inc Nt 4.650% 03/01/18.....		03/01/2018	Maturity.....		3,500,000	3,500,000	3,495,341	3,499,835		165		165		3,500,000		0	0	81,375	03/01/2018	1FE.....
72584D AD 6	Yum Brands New Term Ln B Nt 1 3.841% 0		03/29/2018	Redemption 100.0000.....		16,169	16,169	16,095	16,104		65		65		16,169		0	0	145	06/16/2023	3FE.....
73019# AA 0	PNC Equip Finc LLC LBASS Priv PI Nt Ser		03/13/2018	Redemption 100.0000.....		290,287	290,287	290,287	290,287				0		290,287		0	0	4,354	09/13/2027	1.....
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser		03/13/2018	Redemption 100.0000.....		209,713	209,713	209,713	209,713				0		209,713		0	0	3,146	09/13/2027	1.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt		03/31/2018	Redemption 100.0000.....		132,545	132,545	132,545	132,545				0		132,545		0	0	1,955	12/31/2018	1.....
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1 3.711%		03/29/2018	Redemption 100.0000.....		54,154	54,154	54,286			(132)		(132)		54,154		0	0	183	05/24/2024	3FE.....
73744G AJ 1	Post Holdings Inc Series A Incremental T...		03/08/2018	Tax Free Exchange.....		21,605,671	21,553,141	21,609,160	21,077,816	29,831	(1,341)		28,490		21,605,671		0	0	157,828	05/24/2024	3FE.....
74040Y AA 0	Preferred Term Sec Ltd LBASS X Fit Rate.		01/03/2018	Paydown.....		69,732	69,732	43,931	49,256		20,476		20,476		69,732		0	0	365	07/03/2033	1FE.....
74041C AA 7	Preferred Term Sec Ltd VI LBASS Fit Rt N		03/26/2018	Paydown.....		1,013,751	1,013,751	759,451	789,461		224,290		224,290		1,013,751		0	0	4,644	09/26/2034	1FE.....
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt...		03/26/2018	Paydown.....		147,396	147,396	127,144	130,730		16,666		16,666		147,396		0	0	829	12/24/2033	1FE.....
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.		03/26/2018	Paydown.....		110,547	110,547	72,408	55,055		55,493		55,493		110,547		0	0	598	12/24/2033	1FE.....
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec		03/26/2018	Call 100.0000.....		2,938,250	2,938,250	2,313,872	2,422,676		7,607		7,607		2,430,283		507,967	507,967	15,236	06/24/2034	1FE.....
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec		01/30/2018	Paydown.....				(4,174)			4,174		4,174				0	0	2	06/24/2034	1FE.....
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt.		03/23/2018	Redemption 100.0000.....		217,946	217,946	166,728	174,492		43,454		43,454		217,946		0	0	272	06/23/2035	1FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Fit Rt.		03/22/2018	Paydown.....		30,881	30,881	21,071	22,599		8,281		8,281		30,881		0	0	150	12/22/2035	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		03/22/2018	Redemption 100.0000.....		28,790	28,790	21,952	22,844		5,946		5,946		28,790		0	0	140	03/22/2038	1FE.....
74042W AA 2	Preferred Term Sec Ltd LBASS Fit Rt Nt C		03/23/2018	Paydown.....		6,550	6,550	4,618	4,943		1,606		1,606		6,550		0	0	30	09/23/2035	1FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se		03/22/2018	Paydown.....		11,196	11,196	7,367	8,664		2,533		2,533		11,196		0	0	50	12/22/2036	1AM.....
741382 AC 9	P		01/31/2018	Paydown.....		69,206	69,206	36,220	36,220		32,985		32,985		69,206		0	0	(452)	03/23/2035	1FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		03/01/2018	Paydown.....		20,022	44,526	36,264	43,459	332	89		421		43,881		(23,858)	(23,858)	421	10/25/2035	5FM.....

### SCHEDULE D - PART 4

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

QE05.13

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74836H AC 1	Questar Pipeline Co Nt 5.830% 02/01/18.		02/01/2018.	Maturity.....		8,000,000	8,000,000	7,996,240	8,000,317		(317)		(317)		8,000,000			0	77,733	02/01/2018.	2FE.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser...		03/01/2018.	Paydown.....		57,173	81,882	59,313	59,313				0		59,313		(2,141)	(2,141)	912	09/25/2037.	1FM.....
74937T AA 7	RCO Mtg LLC RMBS Ser 2016-SFR1 A 3.750		03/01/2018.	Paydown.....		534,103	534,103	533,263	533,252		851		851		534,103			0	3,372	11/25/2051.	1FE.....
74966F AJ 2	5.202		03/29/2018.	Redemption 100.0000.....		62,250	62,250	62,388	62,384		(134)		(134)		62,250			0	482	10/12/2023.	4FE.....
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.....
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200		03/26/2018.	Paydown.....		430,910	430,910	371,660	402,150		28,760		28,760		430,910			0	1,373	03/25/2036.	1FM.....
75973L AA 6	Renew LBASS Ser 2017-1A Cl A 3.670% 09		03/20/2018.	Paydown.....		164,865	164,865	164,821	164,822		43		43		164,865			0	1,017	09/20/2052.	1FE.....
761713 BT 2	Reynolds American Inc Sr Nt 6.875% 05/..		03/28/2018.	Basis Adjustment.....		1,202	200,000	1,202					0		1,202			0		05/01/2020.	2FE.....
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term...		01/02/2018.	Redemption 100.0000.....		7,380	7,380	7,343	7,343		2	35	37		7,380			0		09/01/2023.	4FE.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A 2.172%		03/26/2018.	Paydown.....		1,143,173	40,488	13,968	13,974				0		13,974		1,129,198	1,129,198	746	04/25/2036.	1FM.....
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1.....		03/29/2018.	Redemption 100.0000.....		14,001	14,001	14,071	13,983		84	(67)	17		14,001			0	162	07/05/2024.	3FE.....
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1.....		03/29/2018.	Tax Free Exchange.....		5,598,021	5,572,298	5,600,159	5,565,332		33,540	(851)	32,689		5,598,021			0	64,634	07/05/2024.	3FE.....
81726J AE 1	Sensata Technologies New 1st Lien Term L...		01/16/2018.	Redemption 100.0000.....		100,493	100,493	100,041	100,057		435		435		100,493			0	305	10/14/2021.	2FE.....
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 4.211%..		03/29/2018.	Redemption 100.0000.....		24,023	24,023	24,092	24,051		37	(65)	(28)		24,023			0	166	11/07/2023.	3FE.....
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....		03/29/2018.	Redemption 100.0000.....		67,971	67,971	67,534	67,804		167		167		67,971			0	1,095	11/23/2019.	4FE.....
83578B AJ 2	Sophia LP New Term Ln Nt 1 5.445% 09/3		03/29/2018.	Redemption 100.0000.....		67,096	67,096	66,873	66,881		18	196	214		67,096			0		09/30/2022.	4FE.....
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.....
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd....		01/15/2018.	Redemption 100.0000.....		223,942	223,942	223,942	223,942				0		223,942			0	7,737	01/15/2019.	1.....
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2018.	Redemption 100.0000.....		58,571	58,571	58,571	58,571				0		58,571			0	2,003	01/31/2019.	2.....
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2018.	Redemption 100.0000.....		59,524	59,524	59,524	59,524				0		59,524			0	1,969	01/31/2019.	2.....
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2018.	Redemption 100.0000.....		55,498	55,498	55,498	55,498				0		55,498			0	1,936	01/31/2019.	2.....
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2018.	Redemption 100.0000.....		55,498	55,498	55,498	55,498				0		55,498			0	1,936	01/31/2019.	2.....
863576 DG 6	2005-		03/26/2018.	Paydown.....		1,024,798	1,024,798	922,959	994,449		30,349		30,349		1,024,798			0	3,702	11/25/2035.	1FM.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003		03/26/2018.	Paydown.....		390,539	390,539	358,902	366,109		24,430		24,430		390,539			0	1,855	07/25/2033.	1FM.....
86359B JU 6	2004-		03/01/2018.	Paydown.....		13,444	13,444	13,441	13,427		17		17		13,444			0	110	03/25/2034.	1FM.....
86363G AJ 3	2007-		03/01/2018.	Paydown.....		249,093	250,558	226,116	226,116				0		226,116		22,977	22,977	1,908	04/25/2047.	1FM.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		03/10/2018.	Paydown.....		54,189	54,189	53,847	54,146		43		43		54,189			0	495	08/15/2039.	1FM.....
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20		03/15/2018.	Paydown.....		280,738	280,738	280,728			10		10		280,738			0	193	12/15/2029.	1Z.....
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C		03/26/2018.	Paydown.....		391,875	391,875	372,404	381,890		9,985		9,985		391,875			0	2,013	06/25/2036.	1FM.....
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1.....		02/28/2018.	Redemption 100.0000.....		36,844	36,844	36,302	36,366		478		478		36,844			0	317	12/04/2020.	4FE.....
89416F AP 2	Travel Leaders Group LLC Term Ln Nt 1.....		03/29/2018.	Redemption 100.0000.....		3,750	3,750	3,741	3,741		9		9		3,750			0	84	01/25/2024.	4FE.....

**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)
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		03/01/2018	Paydown.....				24,615	14,809			(14,809)	(14,809)					0	664	12/10/2045	1FE.....
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C		03/01/2018	Redemption 100.0000.....		1,197,543	1,197,543	1,197,543	1,197,543				0		1,197,543			0	50,237	03/01/2022	3FE.....
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2 5.920		03/02/2018	Various.....		3,886,191	4,317,990	3,799,831	3,799,831				0		3,799,831		86,360	86,360	35,197	05/27/2021	4FE.....
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1..		03/29/2018	Redemption 100.0000.....		30,112	30,112	30,286	19,560	23	(171)		(148)		30,112			0	219	06/01/2024	3FE.....
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.		01/08/2018	Redemption 100.0000.....		464,618	464,618	464,618	464,618				0		464,618			0	7,225	09/08/2024	1FE.....
90783T AA 8	Union Pacific RR PTC Ser 2004-1 5.404%		01/02/2018	Redemption 100.0000.....		329,308	329,308	329,308	329,308				0		329,308			0	8,898	07/02/2025	1FE.....
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl		02/15/2018	Paydown.....		2,028,290	2,028,290	2,036,588	2,033,107		(4,817)		(4,817)		2,028,290			0	54,510	02/15/2023	2FE.....
911312 AH 9	United Parcel Service Sr Nt 5.500% 01/...		01/15/2018	Maturity.....		14,000,000	14,000,000	13,983,649	13,999,871		129		129		14,000,000			0	385,000	01/15/2018	1FE.....
91736# AA 4	United States of America BIA CTL GSA Gtd		03/15/2018	Redemption 100.0000.....		117,420	117,420	117,420	117,420				0		117,420			0	3,364	03/15/2024	1.....
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		03/15/2018	Redemption 100.0000.....		275,781	275,781	274,874	275,694		87		87		275,781			0	2,165	11/15/2018	1.....
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser.		02/25/2018	Paydown.....		15,489	15,489	15,472	15,474		15		15		15,489			0	47	06/26/2045	5*GI.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 1..		03/29/2018	Redemption 100.0000.....		32,500	32,500	31,714	31,758		742		742		32,500			0	401	08/30/2022	3FE.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 1..		02/28/2018	Tax Free Exchange.....		6,323,940	6,467,500	6,311,099	6,319,786		4,155		4,155		6,323,940			0	98,035	08/30/2022	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		02/28/2018	Tax Free Exchange.....		1,313,550	1,360,314	1,312,703			847		847		1,313,550			0	9,944	08/30/2022	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		03/29/2018	Redemption 100.0000.....		3,094	3,094	3,048	677	7	46		53		3,094			0	8	08/30/2022	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		02/28/2018	Tax Free Exchange.....		1,564,961	1,580,157	1,564,355	891,000	262	344		606		1,564,961			0	26,773	08/30/2022	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		03/29/2018	Redemption 100.0000.....		16,244	16,244	16,081	16,081	2	160		162		16,244			0	252	08/30/2022	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		02/28/2018	Tax Free Exchange.....		578,172	583,756	577,919	577,919	89	164		253		578,172			0	7,241	08/30/2022	3FE.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		03/15/2018	Redemption 100.0000.....		69,383	69,383	69,383	69,383				0		69,383			0	768	04/15/2022	2.....
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser.		03/25/2018	Paydown.....		732,986	732,986	732,428	732,542		444		444		732,986			0	7,495	11/27/2045	5*GI.....
931899 9A 8	Walkers SPV Priv Pl Nt 1.862% 12/31/19.		01/25/2018	Redemption 100.0000.....		509,473	509,473						509,473		509,473			0	1,058	12/31/2019	6*.....
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8		03/01/2018	Paydown.....		166,081	168,593	150,399	150,399				0		150,399		15,682	15,682	847	08/25/2046	1FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10		03/01/2018	Paydown.....		13,995	14,901	14,923	14,430	478			478		14,908		(913)	(913)	78	09/25/2036	2FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12		03/01/2018	Paydown.....		22,277	23,656	23,727	23,000	696			696		23,696		(1,419)	(1,419)	131	10/25/2036	1FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		03/01/2018	Paydown.....		47,285	46,165	42,361	42,361				0		42,361		4,924	4,924	243	11/25/2036	1FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2018	Paydown.....		368,649	369,489	284,027	284,027				0		284,027		84,622	84,622	1,714	04/25/2037	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		03/01/2018	Redemption 100.0000.....		32,635	32,635	32,635	32,635				0		32,635			0	362	08/01/2027	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		03/15/2018	Redemption 100.0000.....		36,162	36,162	37,862	37,173		(1,010)		(1,010)		36,162			0	446	05/15/2032	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		03/10/2018	Redemption 100.0000.....		288,826	288,826	288,826	288,826				0		288,826			0	3,377	10/10/2024	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		03/01/2018	Redemption 100.0000.....		143,606	143,606	143,606	143,606				0		143,606			0	1,589	11/01/2022	2.....
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2018	Paydown.....		248,644	248,644	252,374	248,741		(97)		(97)		248,644			0	1,406	06/25/2035	1FM.....

QE05.14

### 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)
96950F AD 6	Williams Partners LP Sr Nt 5.250% 03/1..		03/28/2018	Basis Adjustment.....		37,782	1,000,000	37,782					0		37,782			0		03/15/2020	2FE
982526 AV 7	Wrigley Wm Jr Co Sr Nt 2.900% 10/21/19		03/28/2018	Basis Adjustment.....		8,918	3,250,000	8,918					0		8,918			0		10/21/2019	1FE
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 2		03/22/2018	Paydown.....		55,752	55,752	37,791	40,515		15,237		15,237		55,752			0	270	12/22/2035	1FE
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt...		03/23/2018	Paydown.....		9,426	9,426	7,164	1,862		7,564		7,564		9,426			0	48	06/23/2035	1FE
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt...		03/22/2018	Paydown.....		22,666	22,666	15,517	16,492		6,174		6,174		22,666			0	110	03/22/2038	1FE
000000 00 0	Array Canada Inc Term Ln Nt 1 6.811% 0	A	03/29/2018	Redemption 100.0000.....		10,714	10,714	10,607	10,615		99		99		10,714			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.....		90,436	90,436	90,368	90,327	47	61		108		90,436			0	586	02/16/2024	4FE
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B 3.87	A	03/15/2018	Redemption 100.0000.....		153,736	153,736	151,814	152,023		1,713		1,713		153,736			0	2,979	03/15/2023	2FE
654677 AB 9	Niska Gas Storage Can Fin Sr Nt 6.500%	A	03/01/2018	Call 101.6250.....		5,081,250	5,000,000	4,770,295	4,924,749		9,336		9,336		4,934,086		65,914	65,914	216,667	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	1,998,113	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.....		1,058,619	1,000,000	1,003,038	1,002,702		(109)		(109)		1,002,593		56,025	56,025	42,760	07/20/2023	3FE
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 5.589	D	02/28/2018	Redemption 100.0000.....		33,333	33,333	33,271	33,237	38	59		97		33,333			0	415	04/28/2024	4FE
034863 AB 6	Anglo American Capital Co Gtd Nt 9.375..	C	03/09/2018	Call 107.1566.....		3,964,796	3,700,000	4,495,685	3,835,741		(19,010)		(19,010)		3,816,731		(116,731)	(116,731)	410,290	04/08/2019	2FE
034863 AD 2	Anglo American Capital Co Gtd Nt 4.450..	C	03/28/2018	Basis Adjustment.....		17,075	1,000,000	17,075					0		17,075			0		09/27/2020	2FE
11042A AA 2	British Airways Plc PTC 4.625% 06/20/2..	D	03/20/2018	Redemption 100.0000.....		219,672	219,672	222,102	221,136		(1,464)		(1,464)		219,672			0	2,540	06/20/2024	1FE
11042B AA 0	British Airways Plc PTC 5.625% 06/20/2..	D	03/20/2018	Redemption 100.0000.....		594,201	594,201	601,949	597,044		(2,843)		(2,843)		594,201			0	8,356	06/20/2020	2FE
21684A AA 4	Rabobank Nederland Sub Nt 4.625% 12/01	D	03/28/2018	Basis Adjustment.....		65,563	1,318,000	65,563					0		65,563			0		12/01/2023	1FE
232553 AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27	D	03/29/2018	Direct.....		742,134	750,000	736,702	736,938		234		234		737,172		4,962	4,962	22,901	10/04/2027	3FE
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26.....	D	03/28/2018	Direct.....		900,000	900,000	900,000					0		900,000			0		04/03/2026	4FE
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22.....	C	02/01/2018	Call 89.0000.....		3,560,000	4,000,000	4,092,460	3,400,000	646,621	(879)		645,742		4,045,743		(45,743)	(45,743)	(380,311)	03/15/2022	4FE
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%...	D	03/29/2018	Call 111.3750.....		1,129,343	1,014,000	1,110,895	1,087,457		(4,743)		(4,743)		1,082,714		(68,714)	(68,714)	145,065	05/23/2021	3FE
902133 AT 4	Tyco Electronics Group Sr Nt 3.700% 02.	D	03/28/2018	Basis Adjustment.....		27,439	2,000,000	27,439					0		27,439			0		02/15/2026	1FE
G2300T AA 0	Comcel Trust Sr Nt 6.875% 02/06/24.....	D	01/12/2018	Direct.....		1,164,213	1,103,000	1,135,404	1,131,024		(120)		(120)		1,130,905		33,308	33,308	33,027	02/06/2024	3FE
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 1	D	01/12/2018	Redemption 100.0000.....		526,316	526,316	526,316	526,316				0		526,316			0	3,158	10/12/2026	1
G91235 AB 0	Tullow Oil Plc Sr Nt 6.250% 04/15/22.....	D	03/14/2018	Direct.....		687,656	675,000	673,313	673,379		78		78		673,456		14,200	14,200	17,695	04/15/2022	4FE
L78043 AA 1	Puma Energy Holdings Sr Nt 6.750% 02/0	D	02/07/2018	Call 101.6875.....		13,219	13,000	13,488	13,273	88	(11)		77		13,350		(350)	(350)	673	02/01/2021	3FE
P7700W CG 3	Grupo Famsa SA de CV Sr Nt 7.250% 06/0	D	01/23/2018	Direct.....		303,435	308,000	261,778	272,333		841		841		273,174		30,261	30,261	3,330	06/01/2020	4FE
3899999	Total - Bonds - Industrial and Miscellaneous.....					412,836,809	436,453,109	408,430,322	390,587,319	1,527,471	2,922,241	0	4,449,712	0	409,776,925	0	1,178,733	1,178,733	8,771,980	XXX	XXX
8399997	Total - Bonds - Part 4.....					553,158,085	632,853,410	558,535,928	530,350,704	1,527,471	2,455,819	0	3,983,290	0	550,096,241	0	1,180,692	1,180,692	11,900,953	XXX	XXX
8399999	Total - Bonds.....					553,158,085	632,853,410	558,535,928	530,350,704	1,527,471	2,455,819	0	3,983,290	0	550,096,241	0	1,180,692	1,180,692	11,900,953	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																					
63867R 50 6	Nationwide Bd Fd-R (Seed).....		02/23/2018	Direct.....		135,570	1,286	XXX	1,324	1,311	11		11		1,324		(38)	(38)	5	XXX	L
9299999	Total - Common Stocks - Mutual Funds.....					1,286	XXX	1,324	1,311	11	0	0	11	0	1,324	0	(38)	(38)	5	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					1,286	XXX	1,324	1,311	11	0	0	11	0	1,324	0	(38)	(38)	5	XXX	XXX
9799999	Total - Common Stocks.....					1,286	XXX	1,324	1,311	11	0	0	11	0	1,324	0	(38)	(38)	5	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					1,286	XXX	1,324	1,311	11	0	0	11	0	1,324	0	(38)	(38)	5	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					553,159,371	XXX	558,537,252	530,352,015	1,527,482	2,455,819	0	3,983,301	0	550,097,565	0	1,180,654	1,180,654	11,900,958	XXX	XXX

QE05.15

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
<b>Purchased Options - Hedging Other - Put Options</b>																						
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	01/25/2018	11/01/2018	..176,164	..425,082,887	..2,413.0000		..6,785,031		..12,821,611		..12,821,611	..6,036,580						003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	HSBC Bank USA NA 1E8VN30JCEQV1H4R804.....	01/29/2018	11/01/2018	..174,874	..421,970,962	..2,413.0000		..6,771,996		..12,670,208		..12,670,208	..5,898,212						003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	01/29/2018	11/01/2018	..87,215	..210,449,795	..2,413.0000		..3,298,471		..6,315,389		..6,315,389	..3,016,918						003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	01/26/2018	11/01/2018	..175,315	..423,035,095	..2,413.0000		..6,293,809		..12,782,328		..12,782,328	..6,488,519						003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	01/26/2018	11/01/2018	..174,847	..421,906,245	..2,413.0000		..6,252,797		..12,725,795		..12,725,795	..6,472,998						003.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										..0	29,402,104	..0	57,315,331	XX	57,315,331	27,913,227	..0	..0	..0	..0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										..0	29,402,104	..0	57,315,331	XX	57,315,331	27,913,227	..0	..0	..0	..0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....										..0	29,402,104	..0	57,315,331	XX	57,315,331	27,913,227	..0	..0	..0	..0	XXX	XXX
0429999. Total-Purchased Options.....										..0	29,402,104	..0	57,315,331	XX	57,315,331	27,913,227	..0	..0	..0	..0	XXX	XXX
<b>Swaps - Hedging Effective - Interest Rate</b>																						
Pay Fixed Receive Floating Interest Rate Swap..	Surplus Note Liability -- Mutual Surplus Note.....	FN 13K.....	Interest	Deutsche Bank AG 7LWTFZYICNSX8D621K86.....	07/18/2012	12/15/2024	.....	..400,000,000	USD LIBOR 3M (4.566)			.....(586,264)			..12,064,143					.....5,182,690	.....	100 / 100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										..0	.....0	.....(586,264)		XX	..12,064,143	.....0	.....0	.....0	.....0	.....5,182,690	XXX	XXX
<b>Swaps - Hedging Effective - Foreign Exchange</b>																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AB0.....	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/29/2017	07/19/2024	.....	..9,140,800	3.255 USD (1.17 EUR)			.....44,604	.....(718,400)		.....(1,033,990)	.....(255,200)				.....114,778	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AA2.....	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/29/2017	07/19/2023	.....	..7,998,200	3.106 USD (0.98 EUR)			.....40,281	.....(628,600)		.....(891,673)	.....(223,300)				.....92,102	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										..0	.....0	.....84,885	.....(1,347,000)	XX	.....(1,925,663)	.....0	.....(478,500)	.....0	.....0	.....206,880	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										..0	.....0	.....(601,379)	.....(1,347,000)	XX	.....10,138,480	.....0	.....(478,500)	.....0	.....0	.....5,389,570	XXX	XXX
<b>Swaps - Hedging Other - Interest Rate</b>																						
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54.....	02/24/2010	02/26/2020	.....	..150,000,000	USD LIBOR 3M (3.7732)			.....(798,494)	.....(3,397,102)		.....(3,397,102)	..1,912,416				.....1,036,409	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Deutsche Bank AG 7LWTFZYICNSX8D621K86.....	07/29/2010	08/03/2020	.....	..200,000,000	USD LIBOR 3M (3.0042)			.....(683,713)	.....(1,784,955)		.....(1,784,955)	..2,587,815				.....1,531,406	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54.....	12/08/2009	12/10/2019	.....	..190,000,000	USD LIBOR 3M (3.516)			.....(883,963)	.....(3,135,718)		.....(3,135,718)	..2,129,698				.....1,237,150	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27..	12/08/2009	12/10/2019	.....	..270,000,000	USD LIBOR 3M (3.53)			.....(1,265,609)	.....(4,518,247)		.....(4,518,247)	..3,035,830				.....1,758,056	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap..	Bond Portfolio Hedge.....	D 1.....	Interest	UBS AG.....	01/27/2010	01/29/2020	.....	..200,000,000	USD LIBOR 3M (3.7332)			.....(1,045,922)	.....(4,207,272)		.....(4,207,272)	..2,512,784				.....1,353,838	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										..0	.....0	.....(4,677,701)	.....(17,043,294)	XX	.....(17,043,294)	..12,178,543	.....0	.....0	.....0	.....6,916,859	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										..0	.....0	.....(4,677,701)	.....(17,043,294)	XX	.....(17,043,294)	..12,178,543	.....0	.....0	.....0	.....6,916,859	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										..0	.....0	.....(5,263,964)	.....(17,043,294)	XX	.....(4,979,151)	..12,178,543	.....0	.....0	.....0	..12,099,549	XXX	XXX

QE06

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1179999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....84,885	.....(1,347,000)	XX	.....(1,925,663)	.....0	.....(478,500)	.....0	.....0	.....206,880	XXX	XXX
1209999. Total-Swaps.....										.....0	.....0	.....(5,179,080)	.....(18,390,294)	XX	.....(6,904,814)	.....12,178,543	.....(478,500)	.....0	.....0	.....12,306,430	XXX	XXX
<b>Forwards - Hedging Other</b>																						
Currency Forward - Pay EUR Receive USD.....	Private Equity FX Exposure.....	BA 1.....	Currency	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	01/30/2018	02/01/2019		.....63,621,000	1.2390 USD/EUR				.....571,564		.....571,564	.....571,564					.....291,738	008.....
12229999. Total-Forwards-Hedging Other.....										.....0	.....0	.....0	.....571,564	XX	.....571,564	.....571,564	.....0	.....0	.....0	.....291,738	XXX	XXX
1269999. Total-Forwards.....										.....0	.....0	.....0	.....571,564	XX	.....571,564	.....571,564	.....0	.....0	.....0	.....291,738	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....(501,379)	.....(1,347,000)	XX	.....10,138,480	.....0	.....(478,500)	.....0	.....0	.....5,389,570	XXX	XXX
1409999. Total-Hedging Other.....										.....0	.....29,402,104	.....(4,677,701)	.....40,843,601	XX	.....40,843,601	.....40,663,334	.....0	.....0	.....0	.....7,208,598	XXX	XXX
1449999. TOTAL.....										.....0	.....29,402,104	.....(5,179,080)	.....39,496,601	XX	.....50,982,081	.....40,663,334	.....(478,500)	.....0	.....0	.....12,598,168	XXX	XXX

(a)

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

QE06.1

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point	
<b>Long Futures</b>																						
<b>Hedging Other</b>																						
TUM8.....	4,762	952,400,000	US Treasury 2 YR Note Future	Bond Portfolio Duration.....	N/A.....	Interest Rate	06/15/2018	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018	106.2513	106.3047					508,372	508,372	6,271,715	4	2,000	
WNM8.....	250	25,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	06/15/2018	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018	155.6591	160.4688					1,202,408	1,202,408	329,260	4	1,000	
12829999. Total-Long Futures-Hedging Other.....													0	0	0	0	0	1,710,780	1,710,780	6,600,975	XXX	XXX
1329999. Total-Long Futures.....													0	0	0	0	0	1,710,780	1,710,780	6,600,975	XXX	XXX
<b>Short Futures</b>																						
<b>Hedging Other</b>																						
FVM8.....	163	16,300,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	06/15/2018	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018	114.1379	114.4609					(52,650)	(52,650)	214,680	4	1,000	
TYM8.....	6,550	655,000,000	US CBT 10 YR TN FUTURE Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	06/15/2018	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018	120.2697	121.1406					(5,704,795)	(5,704,795)	8,626,570	4	1,000	
USM8.....	830	83,000,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	06/15/2018	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018	143.4347	146.6250					(2,647,966)	(2,647,966)	1,093,140	4	1,000	
UXYM8.....	3,991	399,100,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	06/15/2018	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018	128.3747	129.8594					(5,925,524)	(5,925,524)	5,256,280	4	1,000	
ECM8.....	500	77,492,015	Euro Currency Futures Futures	Private Equity FX Exposure.....	N/A.....	Currency	06/15/2018	CME.....	SNZ2OJLFK8MNNCLQOF39	03/15/2018	1.2399	1.2359					251,390	251,390	658,516	3	125,000	
BPM8.....	50	4,352,452	Futures - British Pounds	Private Equity FX Exposure.....	N/A.....	Currency	06/15/2018	CME.....	SNZ2OJLFK8MNNCLQOF39	03/15/2018	139.2784	140.5800					(40,674)	(40,674)	65,850	3	625	
13429999. Total-Short Futures-Hedging Other.....													0	0	0	0	0	(14,120,218)	(14,120,218)	15,915,036	XXX	XXX
1389999. Total-Short Futures.....													0	0	0	0	0	(14,120,218)	(14,120,218)	15,915,036	XXX	XXX
1409999. Total-Hedging Other.....													0	0	0	0	0	(12,409,438)	(12,409,438)	22,516,011	XXX	XXX
1449999. TOTAL.....													0	0	0	0	0	(12,409,438)	(12,409,438)	22,516,011	XXX	XXX

QE07

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

(a)

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

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

1 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)		(0)				22,516,011	22,516,011	
<b>NAIC 1 Designation</b>												
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	7,850,000	12,782,328	(4,518,247)	414,080	12,782,328	(4,518,247)	414,080	1,758,056	1,758,056
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	5,150,000	6,315,389	(1,347,000)	0	6,315,389	(1,925,663)	0	206,880	25,269
Goldman Sachs Group.....	FOR8UP27PHTHYVLBNG30	Y.....	Y.....	28,620,000	26,118,970	0	0	26,118,970	0	0	291,738	0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	15,104,500	12,670,208	0	0	12,670,208	0	0	0	0
Morgan Stanley Capital Svcs.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....			(6,532,820)	0		(6,532,820)	0	2,273,559	0
UBS AG.....	BFM8T61CT2L1QCEMIK50.	Y.....	Y.....			(4,207,272)	0		(4,207,272)	0	1,353,838	0
0299999. Total NAIC 1 Designation.....				56,724,500	57,886,895	(16,605,339)	414,080	57,886,895	(17,184,002)	414,080	5,884,072	1,783,325
<b>NAIC 2 Designation</b>												
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86.	Y.....	Y.....	5,248,000		(1,784,955)	0	12,064,143	(1,784,955)	5,031,188	6,714,096	0
0399999. Total NAIC 2 Designation.....				5,248,000	0	(1,784,955)	0	12,064,143	(1,784,955)	5,031,188	6,714,096	0
0999999. Gross Totals.....				61,972,500	57,886,895	(18,390,294)	414,080	69,951,037	(18,968,957)	5,445,268	35,114,179	24,299,336
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					57,886,895	(18,390,294)						

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>								
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	8,834,000		8,834,000		.V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	4,988,000		4,988,000		.V.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFTQ27....	Treasury.....	U S Treasury 01/15/2025 TIPS.....	21,791,645	21,292,235	23,519,676	01/15/2025	.I.....
Goldman Sachs Group Futures - CME.....	SNZ20JLFK8MNNCLQOF39..	Treasury.....	U S Treasury 01/15/2025 TIPS.....	724,366	707,765	781,807	01/15/2025	.I.....
0199999. Totals.....				36,338,011	22,000,000	38,123,483	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	7,850,000	7,850,000	XXX		.V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	5,150,000	5,150,000	XXX		.V.....
Deutsche Bank AG - OTC.....	7LTFWZY1CNSX8D621K86....	Cash.....	Cash.....	5,248,000	5,248,000	XXX		.V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30..	Cash.....	Cash.....	28,620,000	28,620,000	XXX		.V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	15,104,500	15,104,500	XXX		.V.....
0299999. Totals.....				61,972,500	61,972,500	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>						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C.....		1FM.....	467,980	467,980	07/25/2036.....
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....		1FM.....	1,757,443	1,757,443	12/25/2046.....
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....		1FM.....	554,543	554,543	11/25/2036.....
81376G AC 4	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	560,594	560,594	09/25/2036.....
81378E AA 1	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	803,935	803,935	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			4,144,495	4,144,495	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			4,144,495	4,144,495	XXX
6299999	Total - Residential Mortgage-Backed Securities.....			4,144,495	4,144,495	XXX
6699999	Subtotal - Bonds.....			4,144,495	4,144,495	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	Overnight Repos SEC LENDING ONLY.....			27,016,779	27,016,779	04/02/2018.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			27,016,779	27,016,779	XXX
9999999	Totals.....			31,161,274	31,161,274	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(24,719,701) Book/Adjusted Carrying Value \$.....(24,719,701)
- Average balance for the year: Fair Value \$.....48,485,478 Book/Adjusted Carrying Value \$.....48,485,478
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....4,144,495 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**

# NATIONWIDE MUTUAL INSURANCE COMPANY SCHEDULE E - PART 1 - CASH

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
<b>Open Depositories</b>									
Associated Bank.....	Green Bay, WI.....					25,041,015	25,055,423	25,071,382	XXX
Bank of America.....	Concord, CA.....					1,272,520	1,429,328	1,390,874	XXX
Bank of New York Mellon.....	New York, NY.....					17,640,373	20,376,642	28,199,326	XXX
BNP Paribas USA.....	Los Angeles, CA.....					30,451,368	27,837,637	152,529,199	XXX
Chase - IL.....	Springfield, IL.....					5,037,971	5,112,760	5,058,992	XXX
Chase - NY.....	New York, NY.....					20,319	(1,750,237)	(105,855)	XXX
Chase - OH.....	Columbus, OH.....					(542,566,372)	(491,920,392)	(490,795,911)	XXX
Chase - TX.....	San Antonio, TX.....					(14,399,192)	(11,382,432)	(12,152,210)	XXX
Corestates Bank.....	Philadelphia, PA.....					1,793	15,955	11,247	XXX
Federal Home Loan Bank of Cincinnati.....	Cincinnati, OH.....					18,549	18,235	18,222	XXX
First Star Bank.....	Cincinnati, OH.....					1,910,478	1,226,648	1,979,178	XXX
First Union.....	Charlotte, NC.....					4,149	2,216	1,969	XXX
Huntington National Bank.....	Columbus, OH.....					(20,290,790)	(22,733,785)	(25,868,643)	XXX
Key Bank.....	Canton, OH.....					233,534	6,156,441	281,271	XXX
National Bank of Detroit.....	Detroit, MI.....					(23,532,663)	(21,861,980)	(22,948,478)	XXX
Nationwide Bank.....	Columbus, OH.....					(2,746,307)	(1,888,924)	(1,011,920)	XXX
PNC Bank.....	Columbus, OH.....					50,996,748	52,801,154	51,885,064	XXX
Univest Bank and Trust Company.....	Pittsburgh, PA.....					578,720	579,296	579,834	XXX
Toronto - Dominion Bank.....	Toronto, CN.....					149,784	143,445	143,134	XXX
Wells Fargo Bank.....	Souderton, PA.....					17,022,383	23,631,076	(10,645,299)	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX						(62,833)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0		(453,155,620)	(387,151,496)	(296,441,457)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0		(453,155,620)	(387,151,496)	(296,441,457)	XXX
0599999. Total Cash.....	XXX	XXX	0	0		(453,155,620)	(387,151,496)	(296,441,457)	XXX

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	Coca-Cola Co CP.....		03/02/2018.....		05/21/2018.....	14,962,444		22,444
	Canadian Natl RR Co CP.....		03/02/2018.....		05/30/2018.....	14,953,218		23,676
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					29,915,662	0	46,120
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					29,915,662	0	46,120
<b>Total Bonds</b>								
7799999	Subtotals - Issuer Obligations.....					29,915,662	0	46,120
8399999	Subtotals - Bonds.....					29,915,662	0	46,120
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
60934N 10 4	Federated Govt Obligations Fd.....		03/29/2018.....	1.603		2,684,738	2,866	1,335
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					2,684,738	2,866	1,335
<b>All Other Money Market Mutual Funds</b>								
825252 69 5	S/T Investment Co Liquid Asset Private (.....		01/02/2018.....	1.162		30,994	31	71
8699999	Total - All Other Money Market Mutual Funds.....					30,994	31	71
8899999	Total - Cash Equivalents.....					32,631,394	2,897	47,526

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					(3)			.11
2. Alaska.....AK								
3. Arizona.....AZ								
4. Arkansas.....AR								
5. California.....CA					169,350	175,000	1	
6. Colorado.....CO					29			212
7. Connecticut.....CT								12
8. Delaware.....DE					(3)			16
9. District of Columbia.....DC								
10. Florida.....FL					(21)			30
11. Georgia.....GA								4
12. Hawaii.....HI								
13. Idaho.....ID								
14. Illinois.....IL					(2)			14
15. Indiana.....IN					3			13
16. Iowa.....IA					124			986
17. Kansas.....KS					13			110
18. Kentucky.....KY								
19. Louisiana.....LA								
20. Maine.....ME								
21. Maryland.....MD					(3)			165
22. Massachusetts.....MA					(1)			9
23. Michigan.....MI					1			9
24. Minnesota.....MN								
25. Mississippi.....MS								3
26. Missouri.....MO								
27. Montana.....MT								
28. Nebraska.....NE					6			38
29. Nevada.....NV								
30. New Hampshire.....NH					2			2
31. New Jersey.....NJ								
32. New Mexico.....NM								
33. New York.....NY								1
34. North Carolina.....NC					(14)			276
35. North Dakota.....ND								
36. Ohio.....OH					(24)			1,535
37. Oklahoma.....OK								
38. Oregon.....OR								
39. Pennsylvania.....PA					(21)			836
40. Rhode Island.....RI					1			2
41. South Carolina.....SC					(3)			205
42. South Dakota.....SD								
43. Tennessee.....TN								1
44. Texas.....TX								
45. Utah.....UT								
46. Vermont.....VT					(1)			9
47. Virginia.....VA					(4)			186
48. Washington.....WA					9			83
49. West Virginia.....WV					(2)			226
50. Wisconsin.....WI					12			57
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	169,448	175,000	1	5,051

**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

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2018

NAIC Group Code.....0140

NAIC Company Code.....23787

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....2,599	.....3,833	.....

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
  - 2.31 Amount quantified: .....
  - 2.32 Amount estimated using reasonable assumptions: .....
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .....