



QUARTERLY STATEMENT

As of June 30, 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  
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-7111  
(Area Code) (Telephone Number)

Mail Address

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

Primary Location of Books and Records

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

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

Internet Web Site Address

WWW.NATIONWIDE.COM

Statutory Statement Contact

CHERYL M. DENNIS  
(Name)

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

FINRPT@NATIONWIDE.COM  
(E-Mail Address)

866-315-1430  
(Fax Number)

OFFICERS

| Name                      | Title                                         | Name                     | Title                     |
|---------------------------|-----------------------------------------------|--------------------------|---------------------------|
| 1. MARK ALLEN BERVEN      | PRESIDENT & COO - P&C                         | 2. DENISE LYNN SKINGLE # | 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                         | STEVEN ANDREW GINNAN #   | SVP-CFO-NW FIN                                     |
| 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                             | GALE VERDELL KING        | EXEC VP-CHIEF ADMIN OFFC                           |
| ANGELA CATHERINE KLETT #   | SVP-IT CHIEF FIN OFFC & CHIEF PROCUREMENT OFFC | JAMES RUSSELL KORCYKOSKI | SVP-CHIEF TEC & INFO SEC OFFC                      |
| MICHAEL PATRICK LEACH      | SVP- CFO P&C                                   | BRAD RAY LIGGETT         | SVP-NW AGRIBUSINESS                                |
| MICHAEL WILLIAM MAHAFFEY   | SVP-CHIEF STGY & RISK OFFC                     | STEPHEN SCOTT RASMUSSEN  | CEO                                                |
| SANDRA LYNN RICH           | SVP-CHIEF COMPLIANCE OFFC                      | JEFF MILLARD ROMMEL      | SVP-P&C STAFF SALES                                |
| AMY TAYLOR SHORE           | SVP-P&C SALES & DIST                           | ERIC EUGENE SMITH        | SVP-P&C COMM LINES                                 |
| MICHAEL SCOTT SPANGLER     | SVP-INVEST MANAG GRP                           | JOSEPH D. SPRAGUE        | SVP-NW FIN NETWORK                                 |
| SHELLEY BRAZEAU TEMPLE     | SVP-P&C CUST SERV & SALES                      | MARK RAYMOND THRESHER    | EXEC VP - CFO                                      |
| GURUPRASAD CHITRAPURA      | SVP-APP & DATA SERV CIO                        | ANDREW DAWNLY WALKER     | SVP-PRESIDENT-NW BANK                              |
| VASUDEVA                   |                                                |                          |                                                    |
| KIRT ALAN WALKER           | PRESIDENT & COO-NW FIN                         | TERRANCE WILLIAMS        | CHIEF MARKT OFFC & PRESIDENT - EMERGING BUSINESSES |

DIRECTORS OR TRUSTEES

|                         |                               |                        |                            |
|-------------------------|-------------------------------|------------------------|----------------------------|
| CRAIG RICHARD ADAMS     | TIMOTHY JOSEPH CORCORAN       | YVONNE MONTGOMERY CURL | JACQUELIN MARION FERNANDEZ |
| STEPHEN FRANCIS HIRSCH  | MARC ALLEN HOWZE #            | DANIEL THOMAS KELLEY   | MARY DIANE KOKEN           |
| LYDIA MICHEAUX MARSHALL | SARA ALICIA MARTINEZ TUCKER # | TERRY WAYNE MCCLURE    | 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.

Signature

MARK ALLEN BERVEN

1. (Printed Name)

PRESIDENT & COO - P&C

(Title)

Signature

DENISE LYNN SKINGLE

2. (Printed Name)

VP - CORP GOV & SECRETARY

(Title)

Signature

DAVID PATRICK LAPAUL

3. (Printed Name)

SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES

(Title)

Subscribed and sworn to before me  
This 30 day of July 2018  
Norma J Perkins

a. Is this an original filing?

b. If not, State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No [ ]

Notary Public, State of Ohio  
My Commission Expires  
April 22, 2020

NATIONWIDE MUTUAL INSURANCE COMPANY  
ASSETS

|                                                                                                                                                         | Current Statement Date |                                |                                                  | 4<br><br>December 31<br>Prior Year Net<br>Admitted Assets |
|---------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|-----------------------------------------------------------|
|                                                                                                                                                         | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                           |
| 1. Bonds.....                                                                                                                                           | 11,200,112,009         |                                | 11,200,112,009                                   | 11,267,648,732                                            |
| 2. Stocks:                                                                                                                                              |                        |                                |                                                  |                                                           |
| 2.1 Preferred stocks.....                                                                                                                               | 2,192,637              |                                | 2,192,637                                        | 2,196,710                                                 |
| 2.2 Common stocks.....                                                                                                                                  | 8,745,495,548          | 23,069,526                     | 8,722,426,022                                    | 8,816,281,641                                             |
| 3. Mortgage loans on real estate:                                                                                                                       |                        |                                |                                                  |                                                           |
| 3.1 First liens.....                                                                                                                                    | 1,210,396,359          |                                | 1,210,396,359                                    | 1,219,332,775                                             |
| 3.2 Other than first liens.....                                                                                                                         |                        |                                | 0                                                |                                                           |
| 4. Real estate:                                                                                                                                         |                        |                                |                                                  |                                                           |
| 4.1 Properties occupied by the company (less \$.....0<br>encumbrances).....                                                                             | 542,305,777            |                                | 542,305,777                                      | 540,595,076                                               |
| 4.2 Properties held for the production of income (less \$.....0<br>encumbrances).....                                                                   | 33,903,799             |                                | 33,903,799                                       | 34,585,649                                                |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                          | 1,253,733              |                                | 1,253,733                                        | 983,195                                                   |
| 5. Cash (\$.....(402,955,313)), cash equivalents (\$.....2,047,685)<br>and short-term investments (\$.....710,874,764).....                             | 309,967,136            |                                | 309,967,136                                      | 460,758,079                                               |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                               |                        |                                | 0                                                |                                                           |
| 7. Derivatives.....                                                                                                                                     | 25,568,262             |                                | 25,568,262                                       |                                                           |
| 8. Other invested assets.....                                                                                                                           | 3,438,013,862          | 73,252,769                     | 3,364,761,093                                    | 3,216,942,375                                             |
| 9. Receivables for securities.....                                                                                                                      | 1,361,878              |                                | 1,361,878                                        | 81,888                                                    |
| 10. Securities lending reinvested collateral assets.....                                                                                                | 34,674,062             |                                | 34,674,062                                       | 55,880,975                                                |
| 11. Aggregate write-ins for invested assets.....                                                                                                        | 1,418,963,241          | 0                              | 1,418,963,241                                    | 1,441,033,842                                             |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                            | 26,964,208,303         | 96,322,295                     | 26,867,886,008                                   | 27,056,320,937                                            |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                               |                        |                                | 0                                                |                                                           |
| 14. Investment income due and accrued.....                                                                                                              | 108,357,679            |                                | 108,357,679                                      | 110,177,287                                               |
| 15. Premiums and considerations:                                                                                                                        |                        |                                |                                                  |                                                           |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                         | 2,318,667,541          | 55,513,646                     | 2,263,153,895                                    | 2,188,463,373                                             |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due (including \$.....0 earned but unbilled premiums)..... | 3,308,180,274          | 4,020,286                      | 3,304,159,988                                    | 3,244,145,051                                             |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to<br>redetermination (\$.....0).....                                              |                        |                                | 0                                                |                                                           |
| 16. Reinsurance:                                                                                                                                        |                        |                                |                                                  |                                                           |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                           | 355,299,783            |                                | 355,299,783                                      | 365,651,257                                               |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                           | 3,218,736              |                                | 3,218,736                                        | 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.....                                                                       | 195,712,053            |                                | 195,712,053                                      | 292,756,470                                               |
| 18.2 Net deferred tax asset.....                                                                                                                        | 1,914,660,523          | 656,550,233                    | 1,258,110,290                                    | 1,206,122,010                                             |
| 19. Guaranty funds receivable or on deposit.....                                                                                                        | 6,629,106              |                                | 6,629,106                                        | 1,609,597                                                 |
| 20. Electronic data processing equipment and software.....                                                                                              | 597,986,411            | 497,605,214                    | 100,381,197                                      | 103,961,745                                               |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                      | 99,114,445             | 99,114,445                     | 0                                                |                                                           |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                         |                        |                                | 0                                                |                                                           |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                           | 304,282,063            | 738,149                        | 303,543,914                                      | 475,169,304                                               |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                            |                        |                                | 0                                                |                                                           |
| 25. Aggregate write-ins for other than invested assets.....                                                                                             | 679,186,546            | 305,877,547                    | 373,308,999                                      | 377,978,525                                               |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25).....                             | 36,855,503,463         | 1,715,741,815                  | 35,139,761,648                                   | 35,425,425,127                                            |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                        |                        |                                | 0                                                |                                                           |
| 28. Total (Lines 26 and 27).....                                                                                                                        | 36,855,503,463         | 1,715,741,815                  | 35,139,761,648                                   | 35,425,425,127                                            |

| DETAILS OF WRITE-INS                                                              |               |             |               |               |
|-----------------------------------------------------------------------------------|---------------|-------------|---------------|---------------|
| 1101. Corporate owned investment value of life insurance.....                     | 1,406,357,587 |             | 1,406,357,587 | 1,400,585,589 |
| 1102. Derivative collateral and receivables.....                                  | 11,896,661    |             | 11,896,661    | 38,155,375    |
| 1103. Other investment receivables.....                                           | 708,993       |             | 708,993       | 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).....                | 1,418,963,241 | 0           | 1,418,963,241 | 1,441,033,842 |
| 2501. Agent benefit investment value of life insurance and annuity contracts..... | 156,231,426   |             | 156,231,426   | 160,174,827   |
| 2502. Deposit and prepaid assets.....                                             | 80,418,066    | 80,418,066  | 0             |               |
| 2503. Equities and deposits in pools and associations.....                        | 113,622,989   |             | 113,622,989   | 108,683,076   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page.....          | 328,914,065   | 225,459,481 | 103,454,584   | 109,120,622   |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....                | 679,186,546   | 305,877,547 | 373,308,999   | 377,978,525   |

NATIONWIDE MUTUAL INSURANCE COMPANY  
LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                             | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....2,103,476,292).....                                                                                                                                                                                                                                                 | 8,896,068,640                  | 9,334,687,935                  |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....                                                                                                                                                                                                                                     | 912,588,680                    | 985,965,465                    |
| 3. Loss adjustment expenses.....                                                                                                                                                                                                                                                                            | 1,659,412,763                  | 1,655,640,114                  |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                                                                                                                                               | 233,739,285                    | 250,721,513                    |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                                                                                                                                                 | 103,324,699                    | 145,610,309                    |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                                                                                                                                               | 40,819,624                     | 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 \$....2,657,232,503 and including warranty reserves of \$.....9,197,120 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)..... | 5,511,802,053                  | 5,563,989,747                  |
| 10. Advance premium.....                                                                                                                                                                                                                                                                                    | 115,874,993                    | 94,570,646                     |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                                          |                                |                                |
| 11.1 Stockholders.....                                                                                                                                                                                                                                                                                      |                                |                                |
| 11.2 Policyholders.....                                                                                                                                                                                                                                                                                     | 6,716,009                      | 8,065,476                      |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                                                                                                                                                     | 1,859,711,798                  | 1,782,343,439                  |
| 13. Funds held by company under reinsurance treaties.....                                                                                                                                                                                                                                                   | 1,271,056                      | 1,218,225                      |
| 14. Amounts withheld or retained by company for account of others.....                                                                                                                                                                                                                                      | 1,454,320,989                  | 1,555,306,125                  |
| 15. Remittances and items not allocated.....                                                                                                                                                                                                                                                                | 2,090                          | 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.....                                                                                                                                                                                                                            | 35,965                         | 28,269                         |
| 18. Drafts outstanding.....                                                                                                                                                                                                                                                                                 |                                |                                |
| 19. Payable to parent, subsidiaries and affiliates.....                                                                                                                                                                                                                                                     | 163,487,383                    | 25,189,178                     |
| 20. Derivatives.....                                                                                                                                                                                                                                                                                        | 11,935,980                     | 33,796,469                     |
| 21. Payable for securities.....                                                                                                                                                                                                                                                                             | 61,399,842                     | 3,249,000                      |
| 22. Payable for securities lending.....                                                                                                                                                                                                                                                                     | 38,890,708                     | 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.....                                                                                                                                                                                                                                                                | 1,499,603,191                  | 1,603,861,687                  |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                                                                                                                                                                        | 22,597,319,925                 | 23,232,091,805                 |
| 27. Protected cell liabilities.....                                                                                                                                                                                                                                                                         |                                |                                |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                                                                                                                | 22,597,319,925                 | 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.....                                                                                                                                                                                                                                                                                      | 2,192,398,975                  | 2,192,136,159                  |
| 34. Gross paid in and contributed surplus.....                                                                                                                                                                                                                                                              |                                |                                |
| 35. Unassigned funds (surplus).....                                                                                                                                                                                                                                                                         | 10,350,042,748                 | 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).....                                                                                                                                                                                                                                         | 12,542,441,723                 | 12,193,333,322                 |
| 38. Totals (Page 2, Line 28, Col. 3).....                                                                                                                                                                                                                                                                   | 35,139,761,648                 | 35,425,425,127                 |

DETAILS OF WRITE-INS

|                                                                          |               |               |
|--------------------------------------------------------------------------|---------------|---------------|
| 2501. Accrued derivative liability.....                                  | 5,991,391     | 6,948,231     |
| 2502. Agent's security fund reserves.....                                | 1,155,314,318 | 1,161,582,659 |
| 2503. Contingent suit liabilities.....                                   | 7,013,539     | 6,140,624     |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 331,283,943   | 429,190,173   |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 1,499,603,191 | 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<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME                                                                                                                                             |                              |                            |                                      |
| 1. Premiums earned:                                                                                                                                             |                              |                            |                                      |
| 1.1 Direct..... (written \$.....1,211,673,390).....                                                                                                             | 1,223,128,367                | 1,298,515,783              | 2,551,641,654                        |
| 1.2 Assumed..... (written \$.....8,651,033,877).....                                                                                                            | 8,656,950,162                | 8,885,439,744              | 17,683,005,690                       |
| 1.3 Ceded..... (written \$.....3,242,993,368).....                                                                                                              | 3,208,248,116                | 3,290,515,123              | 6,539,086,670                        |
| 1.4 Net..... (written \$.....6,619,713,899).....                                                                                                                | 6,671,830,413                | 6,893,440,404              | 13,695,560,675                       |
| DEDUCTIONS:                                                                                                                                                     |                              |                            |                                      |
| 2. Losses incurred (current accident year \$.....3,998,840,610):                                                                                                |                              |                            |                                      |
| 2.1 Direct.....                                                                                                                                                 | 610,678,862                  | 685,404,767                | 1,387,782,053                        |
| 2.2 Assumed.....                                                                                                                                                | 5,403,506,700                | 6,159,774,624              | 13,145,750,965                       |
| 2.3 Ceded.....                                                                                                                                                  | 2,015,435,258                | 2,136,984,280              | 4,856,851,288                        |
| 2.4 Net.....                                                                                                                                                    | 3,998,750,304                | 4,708,195,111              | 9,676,681,730                        |
| 3. Loss adjustment expenses incurred.....                                                                                                                       | 672,466,952                  | 682,877,588                | 1,425,060,868                        |
| 4. Other underwriting expenses incurred.....                                                                                                                    | 2,163,994,888                | 2,060,874,084              | 4,180,025,736                        |
| 5. Aggregate write-ins for underwriting deductions.....                                                                                                         | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....                                                                                                       | 6,835,212,144                | 7,451,946,783              | 15,281,768,334                       |
| 7. Net income of protected cells.....                                                                                                                           |                              |                            |                                      |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....                                                                                             | (163,381,731)                | (558,506,379)              | (1,586,207,658)                      |
| INVESTMENT INCOME                                                                                                                                               |                              |                            |                                      |
| 9. Net investment income earned.....                                                                                                                            | 435,676,195                  | 245,940,423                | 500,718,791                          |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....20,954,482.....                                                                        | 25,535,373                   | 29,008,792                 | 145,760,132                          |
| 11. Net investment gain (loss) (Lines 9 + 10).....                                                                                                              | 461,211,568                  | 274,949,215                | 646,478,923                          |
| OTHER INCOME                                                                                                                                                    |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$.....1,232,911 amount charged off \$.....24,406,338).....            | (23,173,427)                 | (25,586,259)               | (59,008,717)                         |
| 13. Finance and service charges not included in premiums.....                                                                                                   | 34,672,006                   | 47,333,339                 | 85,381,738                           |
| 14. Aggregate write-ins for miscellaneous income.....                                                                                                           | 44,987,531                   | 89,385,515                 | 181,638,855                          |
| 15. Total other income (Lines 12 through 14).....                                                                                                               | 56,486,110                   | 111,132,595                | 208,011,876                          |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....     | 354,315,947                  | (172,424,569)              | (731,716,859)                        |
| 17. Dividends to policyholders.....                                                                                                                             | 2,916,843                    | 4,270,260                  | 9,060,726                            |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 351,399,104                  | (176,694,829)              | (740,777,585)                        |
| 19. Federal and foreign income taxes incurred.....                                                                                                              | (55,450,178)                 | (86,678,425)               | (369,951,722)                        |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                        | 406,849,282                  | (90,016,404)               | (370,825,863)                        |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                     |                              |                            |                                      |
| 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).....                                                                                                                              | 406,849,282                  | (90,016,404)               | (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 \$.....11,239,530.....                                                         | (40,554,783)                 | 237,654,687                | 659,290,354                          |
| 25. Change in net unrealized foreign exchange capital gain (loss).....                                                                                          | (740,700)                    | 14,225,598                 | 21,450,470                           |
| 26. Change in net deferred income tax.....                                                                                                                      | (24,579,223)                 | 66,911,264                 | (887,006,199)                        |
| 27. Change in nonadmitted assets.....                                                                                                                           | (1,059,763)                  | (164,521,043)              | 302,775,980                          |
| 28. Change in provision for reinsurance.....                                                                                                                    |                              |                            | (10,799,528)                         |
| 29. Change in surplus notes.....                                                                                                                                | 262,817                      | 262,817                    | 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.....                                                                                                    | 8,930,771                    | 1,154,773                  | (212,415,334)                        |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....                                                                                       | 349,108,401                  | 65,671,692                 | (497,004,487)                        |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....                                                                              | 12,542,441,723               | 12,756,009,501             | 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.....                              | (689,538)  | 2,485,223   | 2,353,364     |
| 1402. Other miscellaneous income.....                                         | 45,677,069 | 86,900,292  | 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).....            | 44,987,531 | 89,385,515  | 181,638,855   |
| 3701. Change in surplus - pension and postretirement benefits net of tax..... | 276,590    | (7,220,850) | (125,141,182) |
| 3702. Change in surplus - agent security compensation plan.....               |            |             | (94,738,252)  |
| 3703. Change in surplus - miscellaneous.....                                  | 8,654,181  | 8,375,623   | 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).....            | 8,930,771  | 1,154,773   | (212,415,334) |

NATIONWIDE MUTUAL INSURANCE COMPANY  
CASH FLOW

|                                                                                                                     | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS                                                                                                |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 6,568,866,475                | 7,052,369,472              | 13,950,721,987                       |
| 2. Net investment income.....                                                                                       | 259,444,986                  | 320,423,666                | 678,089,318                          |
| 3. Miscellaneous income.....                                                                                        | (36,740,122)                 | 98,684,246                 | 239,866,804                          |
| 4. Total (Lines 1 through 3).....                                                                                   | 6,791,571,339                | 7,471,477,384              | 14,868,678,109                       |
| 5. Benefit and loss related payments.....                                                                           | 4,500,269,927                | 4,317,178,546              | 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.....                                           | 2,948,018,890                | 2,890,321,552              | 5,742,700,934                        |
| 8. Dividends paid to policyholders.....                                                                             | 4,266,310                    | 4,289,367                  | 11,399,260                           |
| 9. Federal and foreign income taxes paid (recovered) net of \$(54,780,029) tax on capital gains (losses).....       | (131,540,113)                | (80,952,206)               | (63,219,765)                         |
| 10. Total (Lines 5 through 9).....                                                                                  | 7,321,015,014                | 7,130,837,259              | 14,731,410,834                       |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | (529,443,675)                | 340,640,125                | 137,267,275                          |
| CASH FROM INVESTMENTS                                                                                               |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                            |                                      |
| 12.1 Bonds.....                                                                                                     | 910,297,278                  | 1,222,708,087              | 2,942,307,369                        |
| 12.2 Stocks.....                                                                                                    | 1,640,365                    | 646,572                    | 73,519,062                           |
| 12.3 Mortgage loans.....                                                                                            | 158,036,683                  | 45,240,279                 | 132,206,655                          |
| 12.4 Real estate.....                                                                                               | 413,600                      | 1,088,344                  |                                      |
| 12.5 Other invested assets.....                                                                                     | 132,256,234                  | 159,013,620                | 497,581,124                          |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                | 1,830                        | 9,024                      | 198,148                              |
| 12.7 Miscellaneous proceeds.....                                                                                    | 138,164,156                  | 71,111,471                 | 100,839,888                          |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                            | 1,340,810,146                | 1,499,817,397              | 3,746,652,246                        |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                            |                                      |
| 13.1 Bonds.....                                                                                                     | 638,474,394                  | 823,067,483                | 1,860,840,400                        |
| 13.2 Stocks.....                                                                                                    | 1,336,535                    | 132,852,483                | 135,148,774                          |
| 13.3 Mortgage loans.....                                                                                            | 144,400,000                  | 223,072,446                | 485,862,470                          |
| 13.4 Real estate.....                                                                                               | 23,322,381                   | 15,466,507                 | 30,818,762                           |
| 13.5 Other invested assets.....                                                                                     | 284,182,240                  | 316,849,338                | 735,983,679                          |
| 13.6 Miscellaneous applications.....                                                                                |                              | 25,353,765                 | 26,841,180                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 1,091,715,550                | 1,536,662,022              | 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).....                                          | 249,094,596                  | (36,844,625)               | 471,156,981                          |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                       |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                        |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....                                                                              |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                          |                              |                            |                                      |
| 16.3 Borrowed funds.....                                                                                            |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    |                              |                            |                                      |
| 16.5 Dividends to stockholders.....                                                                                 |                              |                            |                                      |
| 16.6 Other cash provided (applied).....                                                                             | 129,558,136                  | (434,624,658)              | (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)..... | 129,558,136                  | (434,624,658)              | (615,755,304)                        |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                                 |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | (150,790,943)                | (130,829,158)              | (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).....                                                                    | 309,967,136                  | 337,259,969                | 460,758,079                          |

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

|         |                                                                             |             |               |               |
|---------|-----------------------------------------------------------------------------|-------------|---------------|---------------|
| 20.0001 | Exchange of bond investment to bond investment.....                         | 205,930,773 | 340,852,837   | 551,355,650   |
| 20.0002 | Exchange of bond investment to equity investment.....                       | 1,175,774   | 124,353       | 4,391,764     |
| 20.0003 | Exchange of equity investment to equity investment.....                     | 29,535      | 124,353       | 124,353       |
| 20.0004 | Capitalized interest on bonds.....                                          | 207,672     | 2,223         | 452,561       |
| 20.0005 | Capitalized interest on mortgage loans.....                                 | 4,432,670   | 4,718,424     | 10,116,589    |
| 20.0006 | Intercompany transfer of securities in.....                                 | 206,026,412 |               | 59,685,878    |
| 20.0007 | Assets and liabilities transferred settled through investment transfer..... |             | 1,912,252,168 | 1,912,252,168 |
| 20.0008 | Intercompany transfer of securities out.....                                |             | 106,127,566   | 99,097,255    |
| 20.0009 | Deferred gains.....                                                         | 1,417,482   |               | 421,618       |
| 20.0010 | Tax credit commitment liabilities.....                                      | 9,761,033   | 21,855,090    | 3,306,605     |
| 20.0011 | COLI/BOLI.....                                                              | 5,771,998   | 42,608,794    | 84,513,299    |
| 20.0012 | Capital contribution .....                                                  | 2,656,170   |               |               |



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 \$179.7 million and \$174.9 million as of June 30, 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 June 30, 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<br># | F/S<br>Page | F/S<br>Line # | 2018                     | 2017                     |
|----------------------------------------------------------------------------------------------------------------|-----------|-------------|---------------|--------------------------|--------------------------|
| <b>Net Income</b>                                                                                              |           |             |               |                          |                          |
| Nationwide Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)                               | XXX       | XXX         | XXX           | \$ 406,849,282           | \$ (370,825,863)         |
| (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>\$ 406,849,282</u>    | <u>\$ (370,825,863)</u>  |
| <b>Surplus</b>                                                                                                 |           |             |               |                          |                          |
| Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)                               | XXX       | XXX         | XXX           | \$ 12,542,441,723        | \$ 12,193,333,322        |
| (6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP<br>Subsidiary valuation -- Eagle    | 52        | 3           | 35            | (179,665,709)            | (174,851,454)            |
| (7) State Permitted Practice that is an increase/(decrease) from NAIC SAP<br>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>\$ 12,668,773,567</u> | <u>\$ 12,314,850,911</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.

NOTES TO THE FINANCIAL STATEMENTS

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. Not applicable.
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 | \$ (15,004,815) |
| 2. 12 Months or Longer | \$ (16,874,021) |

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

|                        |                  |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 1,060,681,874 |
| 2. 12 Months or Longer | \$ 424,837,105   |

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

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.

NOTES TO THE FINANCIAL STATEMENTS

2. Type of Repo Trades Used

|                       | 1             | 2              | 3             | 4              |
|-----------------------|---------------|----------------|---------------|----------------|
|                       | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
| a. Bilateral (YES/NO) | YES           | YES            |               |                |
| b. Tri-Party (YES/NO) | YES           | 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    | \$-           | \$-        | \$-                   | \$-            | \$-            | \$1,300,000 | \$433,333             | \$-            |
| b. Overnight             | 26,482,346    | 63,399,699 | 45,008,649            | 27,016,779     | 17,643,230     | 50,617,109  | 33,430,122            | 30,678,723     |
| 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     | 49,320,819     | 49,706,536  | 49,579,973            | 49,320,819     |
| 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  | \$88,672,279   | \$122,668,413 | \$105,087,140         | \$101,420,043  |

|                                                                     | 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                 | \$-          | \$31,292,297 | \$-    | \$-    | \$-    | \$-    | \$-    | \$31,292,297                 |
| b. LB & SS - FV               | -            | -            | -      | -      | -      | -      | -      | -                            |
| c. Preferred Stock - FV       | -            | -            | -      | -      | -      | -      | -      | -                            |
| d. Common Stock               | -            | -            | -      | -      | -      | -      | -      | -                            |
| e. Mortgage Loans - FV        | 70,127,746   | -            | -      | -      | -      | -      | -      | 70,127,746                   |
| f. Real Estate - FV           | -            | -            | -      | -      | -      | -      | -      | -                            |
| g. Derivatives - FV           | -            | -            | -      | -      | -      | -      | -      | -                            |
| h. Other Invested Assets - FV | -            | -            | -      | -      | -      | -      | -      | -                            |
| q. Total Assets - FV          | \$70,127,746 | \$31,292,297 | \$-    | \$-    | \$-    | \$-    | \$-    | \$101,420,043                |



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   | \$67,349,766   | \$100,508,721 | \$83,436,658          | \$79,999,542   |
| 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 | \$30,678,723   | \$30,678,723 |
| b. 30 Days or Less          | -              | -            |
| c. 31 to 90 Days            | -              | -            |
| d. > 90 Days                | 49,320,819     | 49,320,819   |

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

|                                           | General Account | Protected Cell |
|-------------------------------------------|-----------------|----------------|
| (1) Number of CUSIPs                      | 7               | -              |
| (2) Aggregate Amount of Investment Income | \$ 1,062,444    | \$ -           |

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.

NOTES TO THE FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

- A. No significant changes from prior year end.
- 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. Current Year                                                              | 1                  |                             | 2                  |                              | 3                       |              |
|                                                                              | Total 2 + 3        |                             | General Account    |                              | Protected Cell Accounts |              |
| (a) Membership Stock - Class A                                               | \$                 | -                           | \$                 | -                            | \$                      | -            |
| (b) Membership Stock - Class B                                               | \$                 | 25,000,000                  | \$                 | 25,000,000                   | \$                      | -            |
| (c) Activity Stock                                                           | \$                 | -                           | \$                 | -                            | \$                      | -            |
| (d) Excess Stock                                                             | \$                 | -                           | \$                 | -                            | \$                      | -            |
| (e) Aggregate Total                                                          | \$                 | 25,000,000                  | \$                 | 25,000,000                   | \$                      | -            |
| (f) Actual or Estimated Borrowing Capacity as Determined by the Insurer      | \$                 | 600,000,000                 |                    | XXX                          |                         | XXX          |
| 2. Prior Year-end                                                            | 1                  |                             | 2                  |                              | 3                       |              |
|                                                                              | Total 2 + 3        |                             | General Account    |                              | Protected Cell Accounts |              |
| (a) Membership Stock - Class A                                               | \$                 | -                           | \$                 | -                            | \$                      | -            |
| (b) Membership Stock - Class B                                               | \$                 | 25,000,000                  | \$                 | 25,000,000                   | \$                      | -            |
| (c) Activity Stock                                                           | \$                 | -                           | \$                 | -                            | \$                      | -            |
| (d) Excess Stock                                                             | \$                 | -                           | \$                 | -                            | \$                      | -            |
| (e) Aggregate Total                                                          | \$                 | 25,000,000                  | \$                 | 25,000,000                   | \$                      | -            |
| (f) Actual or Estimated Borrowing Capacity as Determined by the Insurer      | \$                 | 600,000,000                 |                    | XXX                          |                         | XXX          |
| b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption |                    |                             |                    |                              |                         |              |
| Membership Stock                                                             | Current Year Total | Not Eligible for Redemption | Less Than 6 Months | 6 months to Less Than 1 year | 1 to Less Than 3 Years  | 3 to 5 Years |
| Class A                                                                      | \$ -               | \$ -                        | \$ -               | \$ -                         | \$ -                    | \$ -         |
| Class B                                                                      | \$ 25,000,000      | \$ 25,000,000               | \$ -               | \$ -                         | \$ -                    | \$ -         |

3. Not applicable.
4. Not applicable.

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                                                 | \$ 70,181,857    | \$ 126,409,000 | \$ 261,724              | \$ 712,000   |
| b. Interest cost                                                | 105,438,122      | 215,315,000    | 4,455,080               | 10,824,000   |
| c. Expected return on plan assets                               | (160,726,808)    | (300,571,000)  | (5,103,222)             | (10,018,000) |
| d. Transition asset or obligation                               | -                | -              | -                       | -            |
| e. (Gains) and losses                                           | 18,097,371       | 22,541,000     | -                       | 91,000       |
| f. Prior service cost or credit                                 | (25,644,018)     | (51,518,000)   | 3,198,242               | 6,759,000    |
| g. (Gain) or loss recognized due to a settlement or curtailment | -                | -              | -                       | -            |
| h. Total net periodic benefit cost                              | \$ 7,346,524     | \$ 12,176,000  | \$ 2,811,824            | \$ 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 June 30, 2018:

|                                        | Level 1             | Level 2               | Level 3              | Total                 | Net Asset Value (NAV) Included in Level 2 |
|----------------------------------------|---------------------|-----------------------|----------------------|-----------------------|-------------------------------------------|
| <b>Assets at Fair Value</b>            |                     |                       |                      |                       |                                           |
| Industrial and miscellaneous           | \$ -                | \$ 585,514,437        | \$ 4,502,551         | \$ 590,016,988        | -                                         |
| <b>Total Bonds</b>                     | \$ -                | \$ 585,514,437        | \$ 4,502,551         | \$ 590,016,988        | \$ -                                      |
| Securities lending collateral assets   | -                   | 3,995,339             | -                    | 3,995,339             | -                                         |
| Common stocks                          | 5,950,893           | 39,162,769            | 2,510,021            | 47,623,683            | \$ 14,017,706                             |
| Derivative assets                      | -                   | 4,334,257             | 21,234,005           | 25,568,262            | -                                         |
| <b>Total Assets at Fair Value</b>      | <b>\$ 5,950,893</b> | <b>\$ 633,006,802</b> | <b>\$ 28,246,577</b> | <b>\$ 667,204,272</b> | <b>\$ 14,017,706</b>                      |
| <b>Liabilities at Fair Value</b>       |                     |                       |                      |                       |                                           |
| Derivative liabilities                 | \$ -                | \$ 11,548,980         | \$ -                 | \$ 11,548,980         | -                                         |
| <b>Total Liabilities at Fair Value</b> | <b>\$ -</b>         | <b>\$ 11,548,980</b>  | <b>\$ -</b>          | <b>\$ 11,548,980</b>  | <b>\$ -</b>                               |

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2018:

|                              | Beginning Balance at 3/31/2018 | 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 6/30/2018 |
|------------------------------|--------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|--------------------|------------|----------------------|-------------------|-----------------------------|
| <b>Assets at Fair Value</b>  |                                |                        |                          |                                                 |                                              |                    |            |                      |                   |                             |
| Industrial and miscellaneous | \$24,971,379                   | \$-                    | \$(21,054,015)           | \$-                                             | \$(187,402)                                  | \$3,020,654        | \$-        | \$(2,194,773)        | \$(53,292)        | \$4,502,551                 |
| Total Bonds                  | \$24,971,379                   | \$-                    | \$(21,054,015)           | \$-                                             | \$(187,402)                                  | \$3,020,654        | \$-        | \$(2,194,773)        | \$(53,292)        | \$4,502,551                 |
| Common stocks                | \$2,239,200                    | \$-                    | \$-                      | \$-                                             | \$(904,953)                                  | \$1,175,774        | \$-        | \$-                  | \$-               | \$2,510,021                 |
| Derivative assets            | \$57,315,330                   | \$-                    | \$-                      | \$-                                             | \$(36,081,325)                               | \$-                | \$-        | \$-                  | \$-               | \$21,234,005                |
| Total Assets at Fair Value   | <u>\$84,525,909</u>            | <u>\$-</u>             | <u>\$(21,054,015)</u>    | <u>\$-</u>                                      | <u>\$(37,173,680)</u>                        | <u>\$4,196,428</u> | <u>\$-</u> | <u>\$(2,194,773)</u> | <u>\$(53,292)</u> | <u>\$28,246,577</u>         |

Transfers into and/or out of Level 3 during the period ended June 30, 2018 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2018:

|                                      | Aggregate Fair Value    | Admitted Assets         | Level 1                | Level 2                | Level 3                 | Not Practicable (Carrying Value) |
|--------------------------------------|-------------------------|-------------------------|------------------------|------------------------|-------------------------|----------------------------------|
| <b>Assets</b>                        |                         |                         |                        |                        |                         |                                  |
| Bonds                                | \$10,730,868,155        | \$10,610,095,021        | \$1,424,214,224        | \$8,935,896,158        | \$370,757,773           | \$-                              |
| Stocks                               | 8,674,980,339           | 8,676,994,976           | -                      | 178,000                | 8,674,802,339           | -                                |
| Mortgage loans, net of allowance     | 1,206,445,040           | 1,210,396,359           | -                      | -                      | 1,206,445,040           | -                                |
| Short-term investments               | 710,874,764             | 710,874,764             | 2,047,684              | 708,827,080            | -                       | -                                |
| Derivative assets                    | 15,659,358              | -                       | -                      | 15,659,358             | -                       | -                                |
| Securities lending collateral assets | 30,678,723              | 30,678,723              | 30,678,723             | -                      | -                       | -                                |
| <b>Total Assets</b>                  | <b>\$21,369,506,379</b> | <b>\$21,239,039,843</b> | <b>\$1,456,940,631</b> | <b>\$9,660,560,596</b> | <b>\$10,252,005,152</b> | <b>\$-</b>                       |
| <b>Liabilities</b>                   |                         |                         |                        |                        |                         |                                  |
| Derivative liabilities               | \$1,068,241             | \$387,000               | \$-                    | \$1,068,241            | \$-                     | \$-                              |
| <b>Total Liabilities</b>             | <b>\$1,068,241</b>      | <b>\$387,000</b>        | <b>\$-</b>             | <b>\$1,068,241</b>     | <b>\$-</b>              | <b>\$-</b>                       |

NOTES TO THE FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Not applicable.

**Note 21 - Other Items**

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

Effective June 1, 2018, the Company renewed the Property Catastrophe Program as follows: South East Regional Tower (covering the states of NC, SC, VA, MD, DC, DE, WV and GA) - 70% of \$500.0 million excess of \$500.0 million per event. National Tower with varying placements totaling \$1.9875 billion for losses per event between \$750 million and \$3.40 billion. This includes the catastrophe bond, Caelus Re 2016-1, issued in 2016 providing national coverage at 75% of \$400.0 million excess of \$1.95 billion. The national tower includes a 'Top & Drop' layer which 'drops' following a loss event over \$500 million. The layer would drop from \$250 million excess \$3.15 billion to \$250 million excess \$250 million. For the 2018 risk period, the Caelus Re 2017-1 and 2018-1 aggregate catastrophe bonds also provides national coverage. See Note 21G for additional information regarding the Caelus Re catastrophe bonds.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

No significant changes from prior year end.

F. Subprime Mortgage Related Risk Exposure

No significant changes from prior year end.

G. Insurance-Linked Securities

An additional issuance, Caelus Re 2018-1, was offered May 10, 2018 within Caelus Re V Limited augmenting the existing program. The aggregate Caelus Re V structure provides coverage of \$675 million for aggregate losses between \$1.4 billion and \$2.5 billion with varying placements per layer.

**Note 22 - Events Subsequent**

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 8, 2018 for the statutory statement issued on August 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 August 8, 2018 for the statutory statement issued on August 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.

NOTES TO THE FINANCIAL STATEMENTS

**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 \$2.91 billion for the six months ended June 30, 2018. As of June 30, 2018, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$8.16 billion. There has been unfavorable prior-year development of \$76.9 million during the six months ended June 30, 2018, primarily driven specialty lines due to Management Liability, Motor Carrier Auto, Contract P&C, Brokerage K&K, E-Risk and catastrophe losses, partially offset 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.

**Note 31 – High Deductibles**

Not applicable.

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

No significant changes from prior year end.

**Note 33 - Asbestos/Environmental Reserves**

No significant changes from prior year end.

**Note 34 – Subscriber Savings Accounts**

Not applicable.

**Note 35 – Multiple Peril Crop Insurance**

Not applicable.

**Note 36 – Financial Guaranty Insurance**

Not applicable.



GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [ ☐ ] No [ ☒ X ]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [ ☐ ] No [ ☐ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ☐ ] No [ ☒ X ]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ X ] No [ ☐ ]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [ ☐ ] No [ ☒ X ]
- 3.3

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

- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [ ☐ ] No [ ☒ X ]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ☐ ] No [ ☒ X ]
- 4.2

If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes [ ☐ ] No [ ☒ X ] N/A [ ☐ ]

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016
- 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).

05/24/2018

- 6.4

By what department or departments?

OH

- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ X ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ X ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ☐ ] No [ ☒ X ]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [ ☐ ] No [ ☒ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ ☒ X ] No [ ☐ ]

- 8.4

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

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

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [ ☒ X ] No [ ☐ ]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

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:

\$ 1,189,316,955

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<br>Prior Year End Book/Adjusted<br>Carrying Value | 2<br>Current Quarter Book/Adjusted<br>Carrying Value |
|-----------------------------------------------------|------------------------------------------------------|
| \$ 0                                                | \$ 0                                                 |
| 0                                                   | 0                                                    |
| 8,782,003,572                                       | 8,697,871,865                                        |
| 0                                                   | 0                                                    |
| 26,500,000                                          | 0                                                    |
| 1,671,247,993                                       | 1,717,495,958                                        |
| \$ 10,479,751,565                                   | \$ 10,415,367,823                                    |
| \$ 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:

\$ 34,674,062

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

\$ 34,674,062

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

\$ 38,890,708

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<br>Name of Custodian(s)   | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of<br>Change | 4<br>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<br>Name of Firm or Individual                                                                                    | 2<br>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 [ ☒ ]
- 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 [ ☒ ]

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

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

- 18.1

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

Yes [ ☒ ] 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:

a.

Documentation necessary to permit a full credit analysis of the security does not exist.

b.

Issuer or obligor is current on all contracted interest and principal payments.

c.

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 [ ☒ ] No [ ☐ ]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  
  
If yes, attach an explanation.

Yes [ ]    No [X]    N/A [ ]

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?  
  
If yes, attach an explanation.

Yes [ ]    No [X]

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                                     | 2                | 3          | Total Discount |            |      |         | Discount Taken During Period |            |      |         |
|---------------------------------------|------------------|------------|----------------|------------|------|---------|------------------------------|------------|------|---------|
|                                       |                  |            | 4              | 5          | 6    | 7       | 8                            | 9          | 10   | 11      |
| Line of Business                      | Maximum Interest | Disc. Rate | Unpaid Losses  | Unpaid LAE | IBNR | Total   | Unpaid Losses                | Unpaid LAE | IBNR | Total   |
| Non-renewable for stated reasons only | 10.250           | 4.950      | 107,199        | 4,600      | 0    | 111,799 | (4,610)                      | (300)      | 0    | (4,910) |
| Total                                 | XXX              | XXX        | 107,199        | 4,600      | 0    | 111,799 | (4,610)                      | (300)      | 0    | (4,910) |

5.1

Operating Percentages:

5.1    A&H loss percent

5.2    A&H cost containment percent

5.3    A&H expense percent excluding cost containment expenses

65.000%

0.000%

29.000%

6.1

Do you act as a custodian for health savings accounts?

Yes [ ]    No [X]

6.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$ 0

6.3

Do you act as an administrator for health savings accounts?

Yes [ ]    No [X]

6.4

If yes, please provide the amount of funds administered as of the reporting date.

\$ 0

7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X]    No [ ]

7.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [ ]    No [ ]

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1                       | 2               | 3                                                                 | 4                           | 5                    | 6                                              | 7                                                     |
|-------------------------|-----------------|-------------------------------------------------------------------|-----------------------------|----------------------|------------------------------------------------|-------------------------------------------------------|
| NAIC<br>Company<br>Code | ID Number       | Name of Reinsurer                                                 | Domiciliary<br>Jurisdiction | Type of<br>Reinsurer | Certified<br>Reinsurer Rating<br>(1 through 6) | Effective Date<br>of Certified<br>Reinsurer<br>Rating |
| All Other Insurers      |                 |                                                                   |                             |                      |                                                |                                                       |
| 00000.....              | 00-0000000..... | Ascot Reinsurance Company Limited.....                            | CAN.....                    | Unauthorized....     | .....                                          | .....                                                 |
| 00000.....              | AA-1120106..... | Lloyd's Syndicate 1969 (Apollo Syndicate Management Limited)..... | GBT.....                    | Authorized.....      | .....3.....                                    | .....12/30/1999                                       |
| 00000.....              | AA-5320039..... | Peak Reinsurance Company Limited.....                             | HKG.....                    | Unauthorized....     | .....                                          | .....                                                 |
| 00000.....              | AA-3191239..... | Lumen Re Ltd.....                                                 | BMU.....                    | Unauthorized....     | .....                                          | .....                                                 |
| 00000.....              | AA-1120175..... | Fidelis Underwriting Limited.....                                 | GBT.....                    | Unauthorized....     | .....                                          | .....                                                 |

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. |                                 | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--------------|---------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|
|              |                                 |                              | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| 1.           | Alabama.....AL                  | ...L...                      | .....5,931,667               | .....5,950,711             | .....4,810,384                         | .....5,430,836             | .....9,253,045               | .....13,055,384            |
| 2.           | Alaska.....AK                   | ...L...                      | .....217,370                 | .....164,923               | .....32,443                            | .....18,012                | .....179,655                 | .....41,515                |
| 3.           | Arizona.....AZ                  | ...L...                      | .....15,661,483              | .....14,374,396            | .....10,535,113                        | .....7,077,555             | .....16,382,009              | .....14,186,232            |
| 4.           | Arkansas.....AR                 | ...L...                      | .....11,801,942              | .....13,791,737            | .....6,529,678                         | .....8,506,741             | .....7,300,890               | .....9,679,854             |
| 5.           | California.....CA               | ...L...                      | .....106,310,446             | .....97,547,108            | .....81,824,474                        | .....66,259,229            | .....245,700,598             | .....191,419,705           |
| 6.           | Colorado.....CO                 | ...L...                      | .....17,680,532              | .....14,828,366            | .....9,323,046                         | .....14,778,721            | .....23,087,110              | .....22,868,593            |
| 7.           | Connecticut.....CT              | ...L...                      | .....25,260,742              | .....28,862,349            | .....14,632,942                        | .....18,245,888            | .....41,529,145              | .....49,141,037            |
| 8.           | Delaware.....DE                 | ...L...                      | .....28,759,931              | .....32,465,387            | .....15,613,818                        | .....20,557,772            | .....41,776,169              | .....43,531,223            |
| 9.           | District of Columbia.....DC     | ...L...                      | .....2,963,053               | .....3,220,768             | .....1,573,747                         | .....941,028               | .....2,586,039               | .....3,157,564             |
| 10.          | Florida.....FL                  | ...L...                      | .....4,391,387               | .....3,776,442             | .....4,757,791                         | .....5,632,871             | .....50,696,592              | .....42,487,269            |
| 11.          | Georgia.....GA                  | ...L...                      | .....38,700,767              | .....51,859,583            | .....31,627,473                        | .....49,080,520            | .....53,610,113              | .....75,515,916            |
| 12.          | Hawaii.....HI                   | ...L...                      | .....321,813                 | .....233,430               | .....793,980                           | .....21,338                | .....285,036                 | .....157,122               |
| 13.          | Idaho.....ID                    | ...L...                      | .....2,814,438               | .....2,894,514             | .....3,026,548                         | .....1,371,377             | .....2,987,558               | .....3,023,855             |
| 14.          | Illinois.....IL                 | ...L...                      | .....6,878,547               | .....6,194,601             | .....3,384,413                         | .....3,886,356             | .....15,766,250              | .....14,784,883            |
| 15.          | Indiana.....IN                  | ...L...                      | .....24,539,520              | .....21,031,158            | .....8,747,827                         | .....10,092,998            | .....18,078,361              | .....31,396,336            |
| 16.          | Iowa.....IA                     | ...L...                      | .....14,287,339              | .....15,451,304            | .....8,072,603                         | .....9,201,828             | .....29,777,652              | .....32,531,459            |
| 17.          | Kansas.....KS                   | ...L...                      | .....10,319,780              | .....10,666,359            | .....3,653,826                         | .....4,594,592             | .....20,019,397              | .....20,709,441            |
| 18.          | Kentucky.....KY                 | ...L...                      | .....24,110,327              | .....26,494,801            | .....15,641,505                        | .....17,268,637            | .....22,403,978              | .....25,492,120            |
| 19.          | Louisiana.....LA                | ...L...                      | .....1,825,282               | .....1,062,684             | .....566,399                           | .....864,121               | .....3,263,730               | .....1,172,970             |
| 20.          | Maine.....ME                    | ...L...                      | .....1,137,351               | .....1,198,727             | .....215,018                           | .....418,637               | .....2,681,283               | .....926,960               |
| 21.          | Maryland.....MD                 | ...L...                      | .....58,255,723              | .....68,091,322            | .....28,383,871                        | .....32,221,687            | .....96,566,556              | .....110,481,248           |
| 22.          | Massachusetts.....MA            | ...L...                      | .....5,590,114               | .....5,489,431             | .....2,879,424                         | .....3,300,164             | .....6,194,578               | .....5,283,217             |
| 23.          | Michigan.....MI                 | ...L...                      | .....3,569,485               | .....3,131,525             | .....1,102,917                         | .....1,310,891             | .....17,306,445              | .....17,252,283            |
| 24.          | Minnesota.....MN                | ...L...                      | .....4,312,933               | .....3,904,218             | .....4,652,946                         | .....2,135,266             | .....8,776,625               | .....14,109,874            |
| 25.          | Mississippi.....MS              | ...L...                      | .....13,837,778              | .....15,001,231            | .....6,419,781                         | .....9,671,413             | .....11,826,616              | .....13,330,531            |
| 26.          | Missouri.....MO                 | ...L...                      | .....10,813,857              | .....11,446,238            | .....4,127,773                         | .....8,591,966             | .....17,935,247              | .....19,374,778            |
| 27.          | Montana.....MT                  | ...L...                      | .....2,019,881               | .....1,879,675             | .....484,745                           | .....1,176,506             | .....2,598,348               | .....1,581,076             |
| 28.          | Nebraska.....NE                 | ...L...                      | .....13,358,641              | .....15,280,787            | .....6,119,144                         | .....8,101,375             | .....26,320,708              | .....25,595,451            |
| 29.          | Nevada.....NV                   | ...L...                      | .....5,875,534               | .....5,996,388             | .....2,591,872                         | .....4,708,268             | .....10,984,430              | .....13,896,612            |
| 30.          | New Hampshire.....NH            | ...L...                      | .....5,282,889               | .....5,382,364             | .....2,921,566                         | .....2,828,208             | .....3,911,296               | .....4,167,257             |
| 31.          | New Jersey.....NJ               | ...L...                      | .....8,066,946               | .....7,300,859             | .....6,561,655                         | .....5,033,306             | .....68,388,787              | .....70,466,164            |
| 32.          | New Mexico.....NM               | ...L...                      | .....2,164,100               | .....1,995,321             | .....1,308,759                         | .....2,699,489             | .....3,046,900               | .....3,917,084             |
| 33.          | New York.....NY                 | ...L...                      | .....49,383,073              | .....51,078,784            | .....44,141,043                        | .....27,025,546            | .....111,663,791             | .....102,302,118           |
| 34.          | North Carolina.....NC           | ...L...                      | .....178,040,006             | .....192,942,865           | .....92,458,697                        | .....102,910,351           | .....96,289,499              | .....109,904,126           |
| 35.          | North Dakota.....ND             | ...L...                      | .....2,054,734               | .....1,931,497             | .....670,166                           | .....1,169,008             | .....1,668,907               | .....1,896,812             |
| 36.          | Ohio.....OH                     | ...L...                      | .....120,393,618             | .....128,056,617           | .....64,904,832                        | .....67,928,243            | .....87,432,041              | .....94,302,025            |
| 37.          | Oklahoma.....OK                 | ...L...                      | .....1,181,163               | .....1,197,806             | .....404,766                           | .....663,578               | .....1,147,447               | .....1,223,758             |
| 38.          | Oregon.....OR                   | ...L...                      | .....7,240,974               | .....5,946,624             | .....1,743,066                         | .....2,478,607             | .....6,134,999               | .....4,902,968             |
| 39.          | Pennsylvania.....PA             | ...L...                      | .....131,928,977             | .....142,442,602           | .....81,147,349                        | .....89,087,469            | .....463,057,837             | .....499,550,739           |
| 40.          | Rhode Island.....RI             | ...L...                      | .....19,373,894              | .....20,450,396            | .....12,165,137                        | .....13,095,936            | .....18,457,842              | .....22,414,758            |
| 41.          | South Carolina.....SC           | ...L...                      | .....6,642,085               | .....7,074,096             | .....4,053,217                         | .....11,484,857            | .....12,259,957              | .....25,247,675            |
| 42.          | South Dakota.....SD             | ...L...                      | .....3,194,913               | .....3,521,637             | .....1,332,656                         | .....1,398,594             | .....7,749,871               | .....10,079,134            |
| 43.          | Tennessee.....TN                | ...L...                      | .....23,281,904              | .....24,883,785            | .....11,204,236                        | .....16,246,927            | .....23,157,018              | .....26,874,942            |
| 44.          | Texas.....TX                    | ...L...                      | .....14,823,297              | .....13,342,045            | .....9,149,641                         | .....12,675,511            | .....33,206,628              | .....30,661,860            |
| 45.          | Utah.....UT                     | ...L...                      | .....3,303,867               | .....3,219,331             | .....1,533,585                         | .....1,087,228             | .....5,025,007               | .....5,819,859             |
| 46.          | Vermont.....VT                  | ...L...                      | .....6,250,981               | .....6,808,326             | .....3,505,977                         | .....3,748,469             | .....5,726,861               | .....5,623,434             |
| 47.          | Virginia.....VA                 | ...L...                      | .....99,458,367              | .....108,574,506           | .....56,366,490                        | .....56,705,425            | .....106,599,718             | .....117,107,513           |
| 48.          | Washington.....WA               | ...L...                      | .....9,879,505               | .....7,221,204             | .....3,283,552                         | .....6,759,349             | .....9,676,883               | .....11,493,319            |
| 49.          | West Virginia.....WV            | ...L...                      | .....46,175,354              | .....51,851,369            | .....21,598,737                        | .....25,292,467            | .....33,042,061              | .....33,769,547            |
| 50.          | Wisconsin.....WI                | ...L...                      | .....5,788,799               | .....7,155,617             | .....3,296,146                         | .....3,839,901             | .....24,127,514              | .....25,927,545            |
| 51.          | Wyoming.....WY                  | ...L...                      | .....6,216,280               | .....7,001,303             | .....2,210,312                         | .....3,323,336             | .....4,298,963               | .....5,977,293             |
| 52.          | American Samoa.....AS           | ...N...                      | .....                        | .....                      | .....                                  | .....                      | .....                        | .....                      |
| 53.          | Guam.....GU                     | ...L...                      | .....                        | .....                      | .....                                  | .....                      | .....                        | .....                      |
| 54.          | Puerto Rico.....PR              | ...N...                      | .....                        | .....                      | .....                                  | .....                      | .....                        | .....                      |
| 55.          | US Virgin Islands.....VI        | ...L...                      | .....                        | .....                      | .....                                  | .....                      | .....(2)                     | .....(2)                   |
| 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...                    | .....1,211,673,389           | .....1,281,669,117         | .....708,087,086                       | .....772,948,398           | .....1,931,943,988           | .....2,029,814,436         |

DETAILS OF WRITE-INS

|                                                                             |             |        |        |        |        |        |        |
|-----------------------------------------------------------------------------|-------------|--------|--------|--------|--------|--------|--------|
| 58001.                                                                      | .....XXX... | .....  | .....  | .....  | .....  | .....  | .....  |
| 58002.                                                                      | .....XXX... | .....  | .....  | .....  | .....  | .....  | .....  |
| 58003.                                                                      | .....XXX... | .....  | .....  | .....  | .....  | .....  | .....  |
| 58998. Summary of remaining write-ins<br>for Line 58 from overflow page.... | .....XXX... | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 |
| 58999. Totals (Lines 58001 thru 58003+<br>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.....53

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state  
(other than their state of domicile - See DSLI).....0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write  
surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

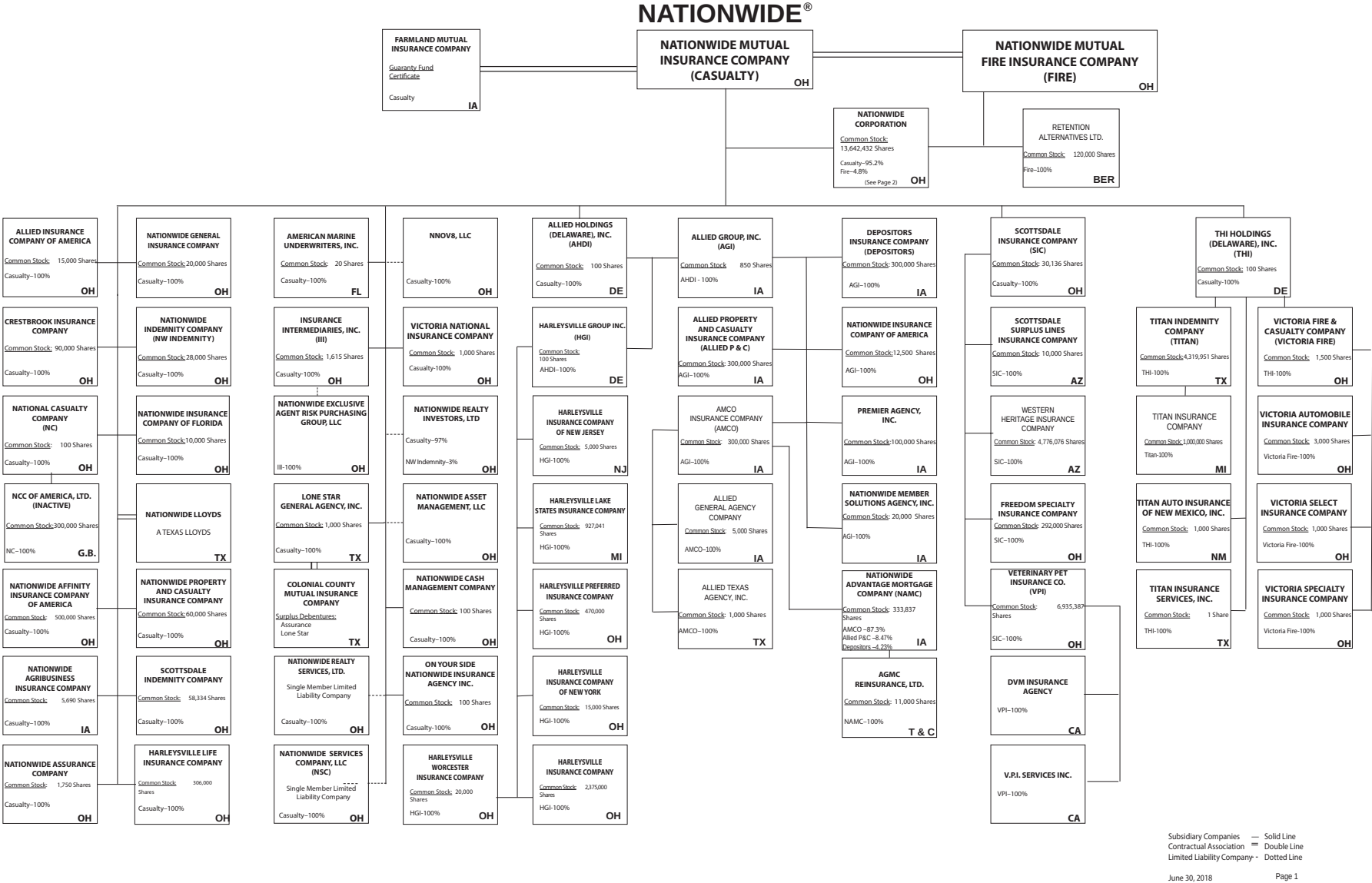
Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state.....4

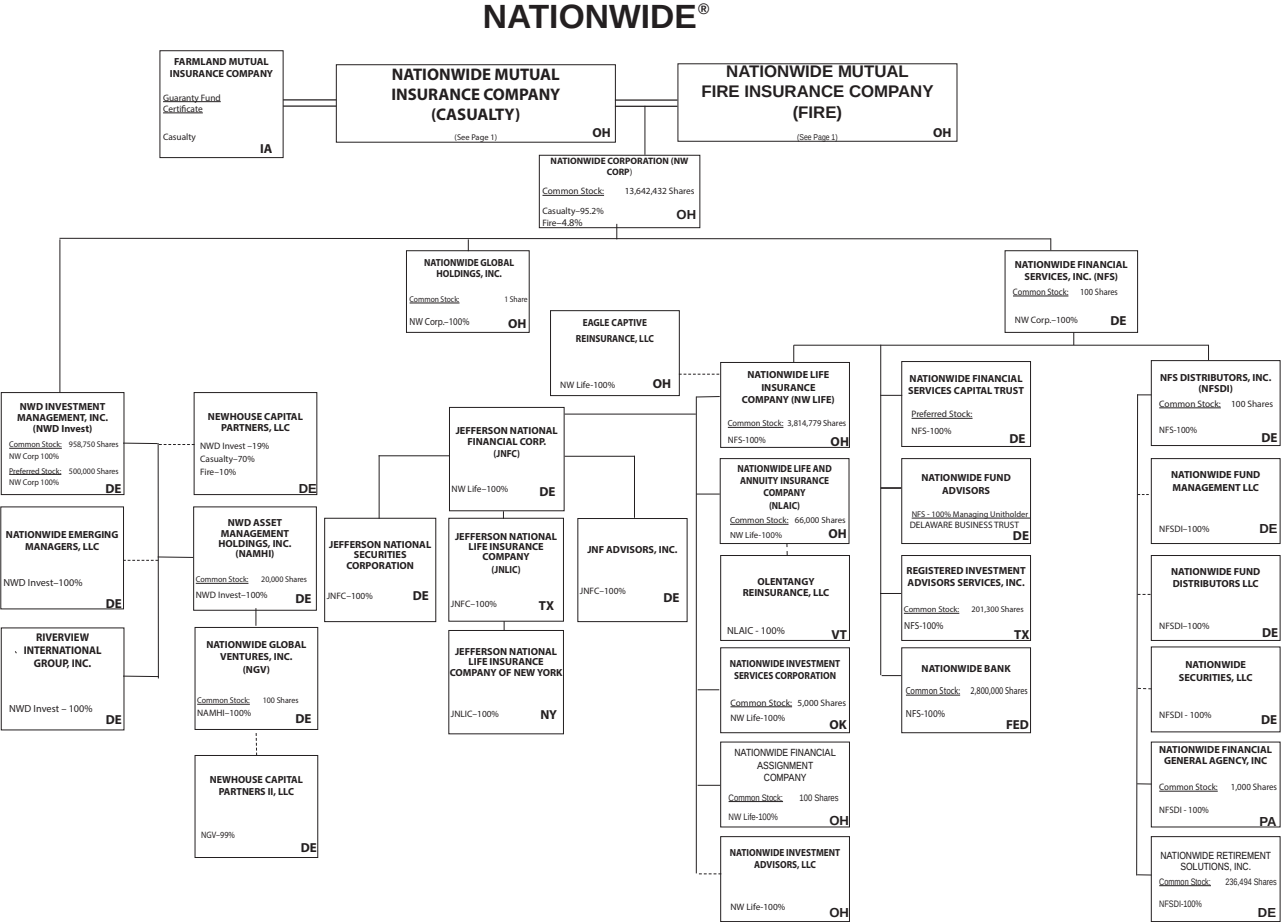


NATIONWIDE MUTUAL INSURANCE COMPANY

Q11



Q11.1



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

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

| NAIC<br>Group<br>Code | Group Name | NAIC<br>Company<br>Code | State of<br>Domicile | Federal ID<br>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) | *      |
| Members    |                 |                   |              |              |     |                                                                        |                                                       |                      |                                  |                                                |                                                                                   |                                            |                                            |                                  |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4595018   |     |                                                                        | 10 W. Nationwide, LLC.....                            | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4810074   |     |                                                                        | 1000 Yard Street, LLC.....                            | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4869474   |     |                                                                        | 1015 Long Street, LLC.....                            | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4810047   |     |                                                                        | 1050 Yard Street, LLC.....                            | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4810038   |     |                                                                        | 1125 Rail Street, LLC.....                            | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1733036.. | ...4594963   |     |                                                                        | 120 Acre Partners, LLC.....                           | DE.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...95.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...5217036   |     |                                                                        | 1125 Yard Street, LLC.....                            | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 26-2451988.. | ...4288132   |     |                                                                        | 1492 Capital, LLC.....                                | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...5113932   |     |                                                                        | 111 Rivulon Boulevard, LLC.....                       | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4810083   |     |                                                                        | 155 Rivulon Boulevard, LLC.....                       | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...5113923   |     |                                                                        | 161 Rivulon Boulevard, LLC.....                       | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1580283.. | ...5042171   |     |                                                                        | 170 Marconi, LLC.....                                 | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1580283.. | ...4960960   |     |                                                                        | 245 Parks Edge Place, LLC.....                        | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4810092   |     |                                                                        | 275 Rivulon Boulevard, LLC.....                       | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...5092952   |     |                                                                        | 343 N. Front, LLC.....                                | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1580283.. | ...4590835   |     |                                                                        | 400 West Nationwide Boulevard, LLC.....               | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1580283.. | ...4591140   |     |                                                                        | 425 West Nationwide Boulevard, LLC.....               | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4595009   |     |                                                                        | 44 Chestnut, LLC.....                                 | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 31-1486309.. | ...4890843   |     |                                                                        | 75 Rivulon Boulevard, LLC.....                        | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4590750   |     |                                                                        | 775 Yard Street, LLC.....                             | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...5280151   |     |                                                                        | 777 Swan Street, LLC.....                             | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4810104   |     |                                                                        | 780 Yard Street, LLC.....                             | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4671583   |     |                                                                        | 795 Rail Street, LLC.....                             | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4590602   |     |                                                                        | 800 Bobcat Avenue, LLC.....                           | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4671499   |     |                                                                        | 800 Goodale Boulevard, LLC.....                       | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4671789   |     |                                                                        | 800 Yard Street, LLC.....                             | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4590778   |     |                                                                        | 805 Bobcat Avenue, LLC.....                           | OH.....              | NIA.....                         | GVY Residential, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4890834   |     |                                                                        | 808 Yard Street, LLC.....                             | OH.....              | NIA.....                         | GVY Residential, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4869465   |     |                                                                        | 820 Goodale Boulevard, LLC.....                       | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...5042612   |     |                                                                        | 825 Junction Way, LLC.....                            | OH.....              | NIA.....                         | GVY Residential, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
|            |                 |                   | 37-1865892.. | n/a.....     |     |                                                                        | 828 at the Yard Condominimums Home Owners Association | OH.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          |                                            | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...5012286   |     |                                                                        | 828 Bobcat Avenue, LLC.....                           | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4890759   |     |                                                                        | 840 Third Avenue, LLC.....                            | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4590611   |     |                                                                        | 845 Yard Street, LLC.....                             | OH.....              | NIA.....                         | GVY Residential, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |
| 0140       | Nationwide..... |                   | 20-4939866.. | ...4590787   |     |                                                                        | 850 Goodale Blvd., LLC.....                           | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       |        |

**SCHEDULE Y**

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

Q12.1

| 1          | 2               | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                                   | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|-----------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates         | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 20-4939866.. | ...4903921   | ..... | .....                                                                  | 860 Third Avenue, LLC.....                          | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....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..... | .....             | 83-0606592.. | ...5278943   | ..... | .....                                                                  | American Tax Credit Fund 2018-B, LLC.....           | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 83-0620232.. | ...5278934   | ..... | .....                                                                  | American Tax Credit Fund 2018-C, 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.....                       | .....  |
| .....      | .....           | .....             | 36-4857239.. | n/a.....     | ..... | .....                                                                  | Arena District Garage Condominium Association.....  | OH.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| .....      | .....           | .....             | 90-0280710.. | n/a.....     | ..... | .....                                                                  | Arena District Owners Association.....              | OH.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| .....      | .....           | .....             | 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.....                       | .....  |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

| 1          | 2               | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                                     | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|-------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates           | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 20-1618232.. | ...4595045   | ..... | .....                                                                  | CNRI- Cannonsport, LLC.....                           | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| .....      | .....           | .....             | 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..... |
| 0140       | Nationwide..... | 29262.....        | 74-1061659.. | ...4288057   | ..... | .....                                                                  | Colonial County Mutual Insurance Company.....         | TX.....              | IA.....                          | Other non-Nationwide.....                      | contract.....                                                                     | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| .....      | .....           | .....             | 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.....                       | .....  |
| .....      | .....           | .....             | 46-4104813.. | n/a.....     | ..... | .....                                                                  | Discover Affordable Housing Investment Fund I LLC     | OH.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 33-0096671.. | ...4287694   | ..... | .....                                                                  | DVM Insurance Agency.....                             | CA.....              | NIA.....                         | Veterinary Pet Insurance Company.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 15821.....        | 47-4523959.. | ...4890825   | ..... | .....                                                                  | Eagle Captive Reinsurance, LLC.....                   | OH.....              | IA.....                          | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 20-1945276.. | ...4590590   | ..... | .....                                                                  | East of Madison, LLC.....                             | DE.....              | NIA.....                         | 120 Acre Partners, Ltd.....                    | ownership.....                                                                    | ...24.910                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 20-1945276.. | ...4590590   | ..... | .....                                                                  | East of Madison, LLC.....                             | DE.....              | NIA.....                         | ND La Quinta Partners, LLC.....                | ownership.....                                                                    | ...75.090                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| .....      | .....           | .....             | 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.....                       | .....  |
| .....      | .....           | .....             | 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..... | .....             | 31-1486309.. | ...5280142   | ..... | .....                                                                  | Harlem Road Developers, LLC.....                      | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | 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.....                       | .....  |



**SCHEDULE Y**

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

Q12.4

| 1          | 2               | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                               | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|-------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates     | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 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.....                       | .....  |
| 0140       | Nationwide..... | 10948.....        | 31-1613686.. | ...4287966   | ..... | .....                                                                  | Nationwide Insurance Company of Florida.....    | OH.....              | IA.....                          | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 41-2206199.. | ...4286950   | ..... | .....                                                                  | Nationwide Investment Advisors, LLC.....        | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 73-0988442.. | ...4286923   | ..... | .....                                                                  | Nationwide Investment Services Corporation...   | OK.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....Y.....                       | .....  |
| 0140       | Nationwide..... | 92657... ..       | 31-1000740.. | ...2995098   | ..... | .....                                                                  | Nationwide Life and Annuity Insurance Company   | OH.....              | IA.....                          | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 66869... ..       | 31-4156830.. | ...2819288   | ..... | .....                                                                  | Nationwide Life Insurance Company.....          | OH.....              | IA.....                          | Nationwide Financial Services, Inc.....        | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 13-4212969.. | ...4596127   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | Nationwide Life Tax Credit Partners 2005-D, LLC | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | .....0.010                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |



**SCHEDULE Y**

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

Q12.5

| 1          | 2               | 3                 | 4            | 5            | 6   | 7                                                                      | 8                                                  | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates        | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... |                   | 20-2774223.. | 4596408      |     |                                                                        | 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      |     |                                                                        | Nationwide Life Tax Credit Partners 2007-A, LLC    | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | .....0.010                                 | Nationwide Mutual Insurance Company.....   | .....N.....                      | 1..... |
| 0140       | Nationwide..... |                   | 26-3427373.. | 4596435      |     |                                                                        | 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.....                      | .....  |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.6

| 1          | 2               | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                                  | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|----------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates        | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 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..... |
| 0140       | Nationwide..... | .....             | 20-5976272.. | ...4595410   | ..... | .....                                                                  | Nationwide Ventures, LLC.....                      | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 11-3651828.. | ...4588168   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | Newhouse Capital Partners, LLC.....                | DE.....              | NIA.....                         | NWD Investment Management, Inc.....            | ownership.....                                                                    | ...19.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 13-4110716.. | ...4286679   | ..... | .....                                                                  | Newhouse Capital Partners, LLC.....                | DE.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...70.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 13-4110716.. | ...4286679   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | NFS Distributors, Inc.....                         | DE.....              | NIA.....                         | Nationwide Financial Services, Inc. ....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 14-1892640.. | ...4596677   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | NHT XII Tax Credit Fund, LLC.....                  | DC.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...25.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 82-5195340.. | ...5280160   | ..... | .....                                                                  | NLIC REO Holdings, LLC.....                        | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-5194959.. | ...5280179   | ..... | .....                                                                  | NMIC REO Holdings, LLC.....                        | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-3762545.. | ...4750442   | ..... | .....                                                                  | NNOV8, LLC.....                                    | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 20-4939866.. | ...4590817   | ..... | .....                                                                  | North of Third, LLC.....                           | OH.....              | NIA.....                         | NRI Equity Land Investments, LLC.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| .....      | .....           | .....             | 61-1753500.. | n/a.....     | ..... | .....                                                                  | Northstar Master Property Owners Association, Inc. | OH.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 26-4083354.. | ...4594909   | ..... | .....                                                                  | Northstar Residential Development, LLC.....        | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...50.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4594794   | ..... | .....                                                                  | NRI Arena, LLC.....                                | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4594815   | ..... | .....                                                                  | NRI Brookledge, LLC.....                           | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4595027   | ..... | .....                                                                  | NRI Builders, LLC.....                             | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4590246   | ..... | .....                                                                  | NRI Communities/Harris Blvd., LLC.....             | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...5217027   | ..... | .....                                                                  | NRI Corporate Housing, LLC.....                    | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4590282   | ..... | .....                                                                  | NRI Cramer Creek, LLC.....                         | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 20-4939866.. | ...4590460   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | NRI Equity Tampa, LLC.....                         | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4590376   | ..... | .....                                                                  | NRI Maxtown, LLC.....                              | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4590406   | ..... | .....                                                                  | NRI Office Ventures, Ltd.....                      | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ...4596912   | ..... | .....                                                                  | NRI Telecom, LLC.....                              | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4590349   | ..... | .....                                                                  | NRI-Rivulon, LLC.....                              | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 26-4083354.. | ...4869456   | ..... | .....                                                                  | NS Developers, LLC.....                            | OH.....              | NIA.....                         | Northstar Residential Development, LLC.....    | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 45-3123274.. | ...4595438   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | NTCIF-2011, LLC.....                               | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...50.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |

**SCHEDULE Y**

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

Q12.7

| 1          | 2               | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                           | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|---------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 90-0729552..  | ..4596695    | ..... | .....                                                                  | NTCIF-2011, LLC.....                        | OH.....              | NIA.....                         | Nationwide Mutual Fire Insurance Company...    | ownership.....                                                                    | ...50.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 27-4700627..  | ..4596716    | ..... | .....                                                                  | NTCP 2011-A, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 46-0741029..  | ..4464703    | ..... | .....                                                                  | NTCP 2012-A, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 46-3309896..  | ..4586164    | ..... | .....                                                                  | NTCP 2013-C, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 46-4111078..  | ..4596743    | ..... | .....                                                                  | NTCP 2014-A, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 47-1404116..  | ..4802734    | ..... | .....                                                                  | NTCP 2014-B, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 47-1413242..  | ..4809948    | ..... | .....                                                                  | NTCP 2014-C, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 47-3909345..  | ..4869483    | ..... | .....                                                                  | NTCP 2015-A, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 47-4148470..  | ..4890807    | ..... | .....                                                                  | NTCP 2015-B, LLC.....                       | OH.....              | OTH.....                         | Nationwide Life Insurance Company.....         | other.....                                                                        | ....0.010                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 81-3836925..  | ..5048678    | ..... | .....                                                                  | NTCP 2016-A, LLC.....                       | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82--2015065.. | ..5167122    | ..... | .....                                                                  | NTCP 2017-A, LLC.....                       | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-0936428..  | ..4966663    | ..... | .....                                                                  | NW Private Debt, LLC.....                   | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 26-1903919..  | ..5012295    | ..... | .....                                                                  | NW REI, LLC.....                            | DE.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-2326191..  | ..5011609    | ..... | .....                                                                  | NW-442 Ocean, LLC.....                      | OH.....              | NIA.....                         | NW REI (NLIC), LLC.....                        | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-3654078..  | ..4593621    | ..... | .....                                                                  | NW-Amesbury, LLC.....                       | OH.....              | NIA.....                         | NW-REI, LLC.....                               | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1263284..  | ..4960979    | ..... | .....                                                                  | NW-Amesbury II, LLC.....                    | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1246932..  | ..4958855    | ..... | .....                                                                  | NW-Baseline, LLC.....                       | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1869861..  | ..4984911    | ..... | .....                                                                  | NW-Beech, LLC.....                          | OH.....              | NIA.....                         | NW REI, (NMFIC), LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 47-4999493..  | ..4902223    | ..... | .....                                                                  | NW-Bellevue, LLC.....                       | OH.....              | NIA.....                         | NW REI, LLC.....                               | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 83-0553339..  | .....        | ..... | .....                                                                  | NW-Buena Vista, LLC.....                    | OH.....              | NIA.....                         | Nationwide Mutual Fire Insurance Company...    | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1211881..  | ..4962151    | ..... | .....                                                                  | NW-Castle Rock, LLC.....                    | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-3674167..  | ..4595090    | ..... | .....                                                                  | NW-Cedar Springs, LLC.....                  | OH.....              | NIA.....                         | NW REI, LLC.....                               | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-2957977..  | ..5167131    | ..... | .....                                                                  | NW-Civita, LLC.....                         | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-2958440..  | ..5167140    | ..... | .....                                                                  | 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    | ..... | .....                                                                  | NW-College Park, LLC.....                   | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4591038    | ..... | .....                                                                  | NWD 205 Vine, LLC.....                      | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4591261    | ..... | .....                                                                  | NWD 225 Nationwide, LLC.....                | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4591056    | ..... | .....                                                                  | NWD 230 West, LLC.....                      | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4590545    | ..... | .....                                                                  | NWD 240 Nationwide, LLC.....                | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4590273    | ..... | .....                                                                  | NWD 250 Brodbelt, LLC.....                  | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4981134    | ..... | .....                                                                  | NWD 250 West, LLC.....                      | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4590554    | ..... | .....                                                                  | NWD 265 Neil, LLC.....                      | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4590518    | ..... | .....                                                                  | NWD 275 Marconi, LLC.....                   | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4590509    | ..... | .....                                                                  | NWD 300 Neil, LLC.....                      | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283..  | ..4590572    | ..... | .....                                                                  | NWD 300 Spring, LLC.....                    | OH.....              | NIA.....                         | NWD Investments, LLC.....                      | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |

**SCHEDULE Y**

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

Q12.8

| 1          | 2               | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                           | 9                    | 10                               | 11                                                 | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|---------------------------------------------|----------------------|----------------------------------|----------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)     | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4590527    | ..... | .....                                                                  | NWD 355 McConnell, LLC.....                 | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4590581    | ..... | .....                                                                  | NWD 425 Nationwide, LLC.....                | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4590536    | ..... | .....                                                                  | NWD 500 Nationwide, LLC.....                | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4591298    | ..... | .....                                                                  | NWD Arena Crossing, LLC.....                | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4591083    | ..... | .....                                                                  | NWD Arena District I, LLC.....              | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4591300    | ..... | .....                                                                  | NWD Arena District II, LLC.....             | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4591113    | ..... | .....                                                                  | NWD Arena District MM, LLC.....             | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4591319    | ..... | .....                                                                  | NWD Arena District PW, LLC.....             | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4591131    | ..... | .....                                                                  | NWD Arena District V, LLC.....              | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 04-3679396.. | ..4286848    | ..... | .....                                                                  | NWD Asset Management Holdings, Inc.....     | DE.....              | NIA.....                         | NWD Investment Management, Inc.....                | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4591328    | ..... | .....                                                                  | NWD Athletic Club, LLC.....                 | OH.....              | NIA.....                         | NWD Investments, LLC.....                          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 30-0876022.. | ..4810010    | ..... | .....                                                                  | NWD Franklinton, LLC.....                   | DE.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....              | ownership.....                                                                    | ...80.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 31-1636299.. | ..4286594    | ..... | .....                                                                  | NWD Investment Management, Inc.....         | DE.....              | NIA.....                         | Nationwide Corporation.....                        | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1580283.. | ..4587965    | ..... | .....                                                                  | NWD Investments, LLC.....                   | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....              | ownership.....                                                                    | ...80.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 47-4036460.. | ..4869492    | ..... | .....                                                                  | NW-Deerfield, LLC.....                      | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....           | ownership.....                                                                    | ...74.030                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 47-4036460.. | ..4869492    | ..... | .....                                                                  | 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    | ..... | .....                                                                  | NW-Deerfield II, LLC.....                   | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-4401901.. | ..5082010    | ..... | .....                                                                  | NW-Grapevine Bluffs, LLC.....               | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....           | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-4330384.. | ..4750443    | ..... | .....                                                                  | NW-Hudnall, LLC.....                        | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-1881115.. | ..5143078    | ..... | .....                                                                  | NW-Ironhorse, LLC.....                      | OH.....              | NIA.....                         | Nationwide Mutual Insurance Company.....           | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 47-2482818.. | ..4810122    | ..... | .....                                                                  | NW-Jasper WAG, LLC.....                     | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 47-1497429.. | ..4809957    | ..... | .....                                                                  | NW-Jefferson, LLC.....                      | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1232565.. | ..4961042    | ..... | .....                                                                  | NW-Lenexa, LLC.....                         | OH.....              | NIA.....                         | NW REI (NLAIC), LLC.....                           | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1671648.. | ..4981116    | ..... | .....                                                                  | NW-Lenexa II, LLC.....                      | OH.....              | NIA.....                         | NW REI (NLAIC), LLC.....                           | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-5146596.. | ..5092961    | ..... | .....                                                                  | NW-Logan, LLC.....                          | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-4777464.. | ..5217054    | ..... | .....                                                                  | NW-Mayo, LLC.....                           | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-5146266.. | ..5092989    | ..... | .....                                                                  | NW-Millenia, LLC.....                       | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-2457568.. | ..4591467    | ..... | .....                                                                  | NW-Montrose, LLC.....                       | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-3888719.. | ..4593603    | ..... | .....                                                                  | NW-Park 288, LLC.....                       | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 83-0849392.. | .....        | ..... | .....                                                                  | NW-Park Place, LLC.....                     | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....             | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 47-1740812.. | ..4809966    | ..... | .....                                                                  | NW-Peachtree, LLC.....                      | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-2469044.. | ..4591494    | ..... | .....                                                                  | NW-Portales, LLC.....                       | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 47-2449044.. | ..4810113    | ..... | .....                                                                  | NW-Promenade at Madison, LLC.....           | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-5083560.. | ..5217063    | ..... | .....                                                                  | NW-Twin Lakes, LLC.....                     | OH.....              | NIA.....                         | NW REI (NMFIC), LLC.....                           | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-4876417.. | ..5217072    | ..... | .....                                                                  | NW Village Park, LLC.....                   | OH.....              | NIA.....                         | NW REI, LLC.....                                   | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1603024.. | ..4981086    | ..... | .....                                                                  | NW REI (NLAIC), LLC.....                    | OH.....              | NIA.....                         | Nationwide Life and Annuity Insurance Company..... | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |

**SCHEDULE Y**

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

Q12.9

| 1          | 2               | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                              | 9                    | 10                               | 11                                             | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates    | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 81-1619428.. | ...4981107   | ..... | .....                                                                  | NW REI (NLIC), LLC.....                        | OH.....              | NIA.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1861190.. | ...4984902   | ..... | .....                                                                  | NW REI (NMFIC), LLC.....                       | OH.....              | NIA.....                         | Nationwide Mutual Fire Insurance Company...    | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-4016536.. | .....        | ..... | .....                                                                  | NW-Santa Cruz, LLC.....                        | OH.....              | NIA.....                         | NW REI, LLC.....                               | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-1100378.. | ...4591524   | ..... | .....                                                                  | NW-Triangle, LLC.....                          | OH.....              | NIA.....                         | NW REI, LLC.....                               | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 46-5764783.. | ...4809939   | ..... | .....                                                                  | NW-Tyson's, LLC.....                           | OH.....              | NIA.....                         | NW REI, LLC.....                               | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-0947092.. | ...4590479   | ..... | .....                                                                  | OCH Company, LLC.....                          | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-0947092.. | ...4590442   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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.....     | ..... | .....                                                                  | Old Track Street Owners Association, Inc.....  | OH.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| 0140       | Nationwide..... | 13999...          | 27-1712056.. | ...4286914   | ..... | .....                                                                  | Olentangy Reinsurance, LLC.....                | VT.....              | IA.....                          | Nationwide Life and Annuity Insurance Company  | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 47-1923444.. | ...4809975   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | OYS Fund LLC.....                              | DE.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | n/a.....     | ...4596480   | ..... | .....                                                                  | Park 288 Industrial, LLC.....                  | TX.....              | OTH.....                         | Nationwide Mutual Insurance Company.....       | Investor member / no control                                                      | ....95.000                                 | other non-Nationwide.....                  | ....N.....                       | 2..... |
| .....      | .....           | .....             | 32-0516252.. | n/a.....     | ..... | .....                                                                  | Parks Edge Condominium Home Owners Association | OH.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...4590358   | ..... | .....                                                                  | Perimeter A, Ltd.....                          | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....          | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 20-1169305.. | ...4564032   | ..... | .....                                                                  | Polyphony Fund LLC.....                        | DE.....              | NIA.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 39-1907217.. | ...4287201   | ..... | .....                                                                  | Premier Agency, Inc.....                       | IA.....              | NIA.....                         | ALLIED Group, Inc.....                         | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 75-2938844.. | ...4287005   | ..... | .....                                                                  | Registered Investment Advisors Services, Inc.. | TX.....              | NIA.....                         | Nationwide Financial Services, Inc.....        | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 82-0549218.. | ...4288244   | ..... | .....                                                                  | Retention Alternatives Ltd.....                | BMU.....             | IA.....                          | Nationwide Mutual Fire Insurance Company...    | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 20-2726014.. | ...4595278   | ..... | .....                                                                  | Riverview Diversified Opportunities, LLC.....  | DE.....              | OTH.....                         | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | .....                                      | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 20-2726014.. | ...4595278   | ..... | .....                                                                  | Riverview Diversified Opportunities, LLC.....  | DE.....              | OTH.....                         | Nationwide Mutual Fire Insurance Company...    | ownership.....                                                                    | .....                                      | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 20-2726014.. | ...4595278   | ..... | .....                                                                  | Riverview Diversified Opportunities, LLC.....  | DE.....              | OTH.....                         | Nationwide Life Insurance Company.....         | ownership.....                                                                    | .....                                      | Nationwide Mutual Insurance Company.....   | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 22-3655264.. | ...4286530   | ..... | .....                                                                  | Riverview International Group, Inc.....        | DE.....              | NIA.....                         | NWD Investment Management, Inc.....            | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 26-0384865.. | ...4595287   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | Scottsdale Indemnity Company.....              | OH.....              | IA.....                          | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 41297...          | 31-1024978.. | ...3091988   | ..... | .....                                                                  | Scottsdale Insurance Company.....              | OH.....              | IA.....                          | Nationwide Mutual Insurance Company.....       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 10672...          | 86-0835870.. | ...4287649   | ..... | .....                                                                  | Scottsdale Surplus Lines Insurance Company..   | AZ.....              | IA.....                          | Scottsdale Insurance Company.....              | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 91-2158214.. | n/a.....     | ..... | .....                                                                  | The Hideaway Club.....                         | CA.....              | OTH.....                         | Other non-Nationwide.....                      | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2               | 3                 | 4            | 5            | 6     | 7                                                                      | 8                                            | 9                    | 10                               | 11                                                 | 12                                                                                | 13                                         | 14                                         | 15                               | 16     |
|------------|-----------------|-------------------|--------------|--------------|-------|------------------------------------------------------------------------|----------------------------------------------|----------------------|----------------------------------|----------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|----------------------------------|--------|
| Group Code | Group Name      | NAIC Company Code | ID Number    | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates  | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)     | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *      |
| 0140       | Nationwide..... | .....             | 20-3541511.. | n/a.....     | ..... | .....                                                                  | The Madison Club.....                        | CA.....              | OTH.....                         | Other non-Nationwide.....                          | n/a.....                                                                          | .....                                      | Other non-Nationwide.....                  | ....N.....                       | 2..... |
| 0140       | Nationwide..... | .....             | 31-1610040.. | ...2989882   | ..... | .....                                                                  | The Waterfront Partners, LLC.....            | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....              | ownership.....                                                                    | ...50.000                                  | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 52-2031677.. | ...4287751   | ..... | .....                                                                  | THI Holdings (Delaware), Inc.....            | DE.....              | NIA.....                         | Nationwide Mutual Insurance Company.....           | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....Y.....                       | .....  |
| 0140       | Nationwide..... | .....             | 74-2825853.. | ...4287863   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | Titan Indemnity Company.....                 | TX.....              | IA.....                          | THI Holdings (Delaware), Inc.....                  | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 36269.....        | 86-0619597.. | ...4287845   | ..... | .....                                                                  | Titan Insurance Company.....                 | MI.....              | IA.....                          | Titan Indemnity Company.....                       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 75-1284530.. | ...4287890   | ..... | .....                                                                  | Titan Insurance Services, Inc.....           | TX.....              | NIA.....                         | THI Holdings (Delaware), Inc.....                  | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 81-1456923.. | ...4975937   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | US Regional Logistics Program, L.P.....      | DE.....              | NIA.....                         | Nationwide Life and Annuity Insurance Company..... | ownership.....                                                                    | ...6.660                                   | Nationwide Mutual Insurance Company.....   | ....N.....                       | 1..... |
| 0140       | Nationwide..... | .....             | 81-1456923.. | ...4975937   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | Veterinary Pet Insurance Company.....        | OH.....              | IA.....                          | Scottsdale Insurance Company.....                  | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 10644.....        | 34-1785903.. | ...4287911   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | Victoria Fire & Casualty Company.....        | OH.....              | IA.....                          | THI Holdings (Delaware), Inc.....                  | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 10778.....        | 34-1842604.. | ...4287920   | ..... | .....                                                                  | Victoria National Insurance Company.....     | OH.....              | IA.....                          | Nationwide Mutual Insurance Company.....           | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 10105...          | 34-1777972.. | ...4287939   | ..... | .....                                                                  | 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   | ..... | .....                                                                  | Victoria Specialty Insurance Company.....    | OH.....              | IA.....                          | Victoria Fire & Casualty Insurance Company..       | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | 31-1486309.. | ...5080696   | ..... | .....                                                                  | Wellington Park, LLC.....                    | OH.....              | NIA.....                         | Nationwide Realty Investors, Ltd.....              | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | 37150...          | 86-0561941.. | ...4287667   | ..... | .....                                                                  | Western Heritage Insurance Company.....      | AZ.....              | IA.....                          | Scottsdale Insurance Company.....                  | ownership.....                                                                    | ...100.000                                 | Nationwide Mutual Insurance Company.....   | ....N.....                       | .....  |
| 0140       | Nationwide..... | .....             | n/a.....     | ...4613323   | ..... | .....                                                                  | Zais Zephyr A4, LLC.....                     | DE.....              | OTH.....                         | Nationwide Life Insurance Company.....             | limited member / no control                                                       | ...60.000                                  | other non-Nationwide.....                  | ....N.....                       | 2..... |

Asterisk Explanation

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

Q12.10

NATIONWIDE MUTUAL INSURANCE COMPANY  
PART 1 - LOSS EXPERIENCE

| Lines of Business                                                     | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|-----------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|------------------------------------------------------|
|                                                                       | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |                                                      |
| 1. Fire.....                                                          | 7,688,058                      | 6,417,883                      | 83.479                         | 142.875                                              |
| 2. Allied lines.....                                                  | 10,687,497                     | 1,383,201                      | 12.942                         | 174.353                                              |
| 3. Farmowners multiple peril.....                                     | 2,361,929                      | (1,026,807)                    | (43.473)                       | 151.898                                              |
| 4. Homeowners multiple peril.....                                     | 59,387,487                     | 27,193,123                     | 45.789                         | 43.633                                               |
| 5. Commercial multiple peril.....                                     | 145,917,788                    | 71,283,871                     | 48.852                         | 44.726                                               |
| 6. Mortgage guaranty.....                                             |                                |                                | 0.000                          |                                                      |
| 8. Ocean marine.....                                                  |                                |                                | 0.000                          |                                                      |
| 9. Inland marine.....                                                 | 51,446,306                     | 35,690,293                     | 69.374                         | 44.677                                               |
| 10. Financial guaranty.....                                           |                                |                                | 0.000                          |                                                      |
| 11.1. Medical professional liability - occurrence.....                |                                | 399,161                        | 0.000                          |                                                      |
| 11.2. Medical professional liability - claims-made.....               |                                |                                | 0.000                          |                                                      |
| 12. Earthquake.....                                                   | 1,043,446                      | (1,215)                        | (0.116)                        | 0.014                                                |
| 13. Group accident and health.....                                    | 7,628,528                      | 6,209,213                      | 81.395                         | 80.130                                               |
| 14. Credit accident and health.....                                   |                                |                                | 0.000                          |                                                      |
| 15. Other accident and health.....                                    | 64,897                         | 24,323                         | 37.479                         | 7.671                                                |
| 16. Workers' compensation.....                                        | 21,693,334                     | 7,773,359                      | 35.833                         | 3.439                                                |
| 17.1. Other liability-occurrence.....                                 | 90,190,784                     | 88,034,733                     | 97.609                         | 38.548                                               |
| 17.2. Other liability-claims made.....                                | 1,977,849                      | 17,390                         | 0.879                          | 3.694                                                |
| 17.3. Excess workers' compensation.....                               |                                |                                | 0.000                          |                                                      |
| 18.1. Products liability-occurrence.....                              | 3,580,791                      | 655,497                        | 18.306                         | (12.383)                                             |
| 18.2. Products liability-claims made.....                             |                                | (1)                            | 0.000                          |                                                      |
| 19.1, 19.2. Private passenger auto liability.....                     | 409,204,977                    | 170,193,077                    | 41.591                         | 56.319                                               |
| 19.3, 19.4. Commercial auto liability.....                            | 76,782,330                     | 49,790,270                     | 64.846                         | 75.307                                               |
| 21. Auto physical damage.....                                         | 310,146,665                    | 143,438,891                    | 46.249                         | 49.767                                               |
| 22. Aircraft (all perils).....                                        |                                |                                | 0.000                          |                                                      |
| 23. Fidelity.....                                                     | 672,943                        | 35,139                         | 5.222                          | (1.362)                                              |
| 24. Surety.....                                                       | 17,669,526                     | 2,545,019                      | 14.403                         | 9.887                                                |
| 26. Burglary and theft.....                                           | 1,146,239                      | 98,601                         | 8.602                          | 14.665                                               |
| 27. Boiler and machinery.....                                         | 3,836,995                      | 523,840                        | 13.652                         | 20.562                                               |
| 28. Credit.....                                                       |                                |                                | 0.000                          |                                                      |
| 29. International.....                                                |                                |                                | 0.000                          |                                                      |
| 30. Warranty.....                                                     |                                |                                | 0.000                          |                                                      |
| 31. Reinsurance-nonproportional assumed property.....                 | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 32. Reinsurance-nonproportional assumed liability.....                | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 33. Reinsurance-nonproportional assumed financial lines.....          | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 34. Aggregate write-ins for other lines of business.....              | 0                              | 0                              | 0.000                          |                                                      |
| 35. Totals.....                                                       | 1,223,128,369                  | 610,678,861                    | 49.928                         | 52.784                                               |
| 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<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|-----------------------------------------------------------------------|-------------------------|------------------------------|---------------------------------|
|                                                                       |                         |                              |                                 |
| 1. Fire.....                                                          | 3,978,349               | 7,675,431                    | 7,848,843                       |
| 2. Allied lines.....                                                  | 5,685,473               | 11,346,087                   | 10,043,337                      |
| 3. Farmowners multiple peril.....                                     | 1,265,680               | 2,586,599                    | 3,177,478                       |
| 4. Homeowners multiple peril.....                                     | 30,039,669              | 53,101,245                   | 60,496,297                      |
| 5. Commercial multiple peril.....                                     | 72,474,682              | 143,310,151                  | 151,424,997                     |
| 6. Mortgage guaranty.....                                             | -                       | -                            | -                               |
| 8. Ocean marine.....                                                  | -                       | -                            | -                               |
| 9. Inland marine.....                                                 | 27,187,119              | 52,173,560                   | 37,062,710                      |
| 10. Financial guaranty.....                                           | -                       | -                            | -                               |
| 11.1. Medical professional liability - occurrence.....                | -                       | -                            | -                               |
| 11.2. Medical professional liability - claims made.....               | -                       | -                            | -                               |
| 12. Earthquake.....                                                   | 369,983                 | 910,847                      | 966,365                         |
| 13. Group accident and health.....                                    | 4,193,238               | 7,673,323                    | 2,331,415                       |
| 14. Credit accident and health.....                                   | -                       | -                            | -                               |
| 15. Other accident and health.....                                    | 7,384                   | 313,758                      | 311,728                         |
| 16. Workers' compensation.....                                        | 9,476,951               | 19,554,359                   | 25,644,083                      |
| 17.1. Other liability-occurrence.....                                 | 50,785,847              | 93,212,656                   | 95,521,137                      |
| 17.2. Other liability-claims made.....                                | 1,487,205               | 2,515,953                    | 2,468,918                       |
| 17.3. Excess workers' compensation.....                               |                         |                              |                                 |
| 18.1. Products liability-occurrence.....                              | 1,862,901               | 3,515,590                    | 3,971,567                       |
| 18.2. Products liability-claims made.....                             | -                       | -                            | -                               |
| 19.1 19.2. Private passenger auto liability.....                      | 196,558,348             | 402,222,515                  | 440,095,658                     |
| 19.3 19.4. Commercial auto liability.....                             | 42,282,668              | 78,594,218                   | 79,840,995                      |
| 21. Auto physical damage.....                                         | 150,181,542             | 304,939,026                  | 337,046,409                     |
| 22. Aircraft (all perils).....                                        | -                       | -                            | -                               |
| 23. Fidelity.....                                                     | 292,278                 | 705,115                      | 700,288                         |
| 24. Surety.....                                                       | 13,038,316              | 22,778,025                   | 17,044,728                      |
| 26. Burglary and theft.....                                           | 493,553                 | 953,123                      | 1,256,744                       |
| 27. Boiler and machinery.....                                         | 1,799,910               | 3,591,809                    | 4,415,420                       |
| 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.....                                                       | 613,461,096             | 1,211,673,390                | 1,281,669,117                   |
| 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                               |

# NATIONWIDE MUTUAL INSURANCE COMPANY

**PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

[illegible]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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<br><br>December 31,<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|------------------------------------------------------------|
|                                                       | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                            |
| 2504. Miscellaneous assets.....                       | 66,301,731             | 3,909,448                      | 62,392,283                                       | 68,225,030                                                 |
| 2505. Other assets nonadmitted.....                   | 221,452,646            | 221,452,646                    | 0                                                |                                                            |
| 2506. Recoupment receivables.....                     | 16,079,879             |                                | 16,079,879                                       | 22,739,014                                                 |
| 2507. Third party administrator receivable.....       | 22,670,558             |                                | 22,670,558                                       | 15,755,479                                                 |
| 2508. Deductible receivables.....                     | 2,409,251              | 97,387                         | 2,311,864                                        | 2,401,099                                                  |
| 2597. Summary of remaining write-ins for Line 25..... | 328,914,065            | 225,459,481                    | 103,454,584                                      | 109,120,622                                                |

Additional Write-ins for Liabilities:

|                                                       | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|-------------------------------------------------------|--------------------------------|---------------------------------|
| 2504. Escrow liabilities.....                         | 1,661,040                      | 1,803,600                       |
| 2505. Miscellaneous liabilities.....                  | 105,101,516                    | 119,980,335                     |
| 2506. Pooling expenses payable.....                   | 126,526,555                    | 219,603,621                     |
| 2507. Reserve for state escheat payments.....         | 91,376,204                     | 79,878,615                      |
| 2508. State surcharge/recoupment payable.....         | 6,618,628                      | 7,924,002                       |
| 2597. Summary of remaining write-ins for Line 25..... | 331,283,943                    | 429,190,173                     |

NATIONWIDE MUTUAL INSURANCE COMPANY  
SCHEDULE A - VERIFICATION

Real Estate

|                                                                                       | 1            | 2                               |
|---------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                       | Year to Date | Prior Year Ended<br>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                       |
| 2.2 Additional investment made after acquisition.....                                 | 23,322,381   | 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.....                                            | 21,917,665   | 39,391,290                      |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 577,463,309  | 576,163,920                     |
| 10. Deduct total nonadmitted amounts.....                                             |              |                                 |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 577,463,309  | 576,163,920                     |

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                          | 1             | 2                               |
|--------------------------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                                          | Year to Date  | Prior Year Ended<br>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.....                                                                              | 144,400,000   | 457,717,786                     |
| 2.2 Additional investment made after acquisition.....                                                                    |               | 28,144,683                      |
| 3. Capitalized deferred interest and other.....                                                                          | 4,432,670     | 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.....                                                                             | 158,036,683   | 328,193,238                     |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees.....                                  | 6,887         | 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)..... | 1,213,467,475 | 1,222,678,375                   |
| 12. Total valuation allowance.....                                                                                       | (3,071,117)   | (3,345,602)                     |
| 13. Subtotal (Line 11 plus Line 12).....                                                                                 | 1,210,396,358 | 1,219,332,773                   |
| 14. Deduct total nonadmitted amounts.....                                                                                |               |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14).....                                                | 1,210,396,358 | 1,219,332,773                   |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                             | 1             | 2                               |
|---------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                             | Year to Date  | Prior Year Ended<br>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.....                                                 | 25,886,943    | 239,356,566                     |
| 2.2 Additional investment made after acquisition.....                                       | 251,190,434   | 499,933,711                     |
| 3. Capitalized deferred interest and other.....                                             |               |                                 |
| 4. Accrual of discount.....                                                                 |               |                                 |
| 5. Unrealized valuation increase (decrease).....                                            | 46,429,818    | 113,989,011                     |
| 6. Total gain (loss) on disposals.....                                                      | (2,269,283)   | 86,345,437                      |
| 7. Deduct amounts received on disposals.....                                                | 132,256,235   | 1,082,834,917                   |
| 8. Deduct amortization of premium and depreciation.....                                     | 17,830,588    | 94,319,662                      |
| 9. Total foreign exchange change in book/adjusted carrying value.....                       | (529,210)     | 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)..... | 3,438,013,841 | 3,267,391,962                   |
| 12. Deduct total nonadmitted amounts.....                                                   | 73,252,772    | 50,449,608                      |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 3,364,761,069 | 3,216,942,354                   |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                          | 1              | 2                               |
|----------------------------------------------------------------------------------------------------------|----------------|---------------------------------|
|                                                                                                          | Year to Date   | Prior Year Ended<br>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.....                                                                | 1,053,181,095  | 2,611,999,387                   |
| 3. Accrual of discount.....                                                                              | 19,938,114     | 22,178,666                      |
| 4. Unrealized valuation increase (decrease).....                                                         | (84,430,848)   | 565,602,363                     |
| 5. Total gain (loss) on disposals.....                                                                   | 191,552        | 109,316,692                     |
| 6. Deduct consideration for bonds and stocks disposed of.....                                            | 1,123,434,798  | 4,802,228,895                   |
| 7. Deduct amortization of premium.....                                                                   | 18,299,643     | 42,374,088                      |
| 8. Total foreign exchange change in book/adjusted carrying value.....                                    | (690,625)      | 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..... | 2,943,591      |                                 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9+10).....              | 19,947,800,204 | 20,099,067,104                  |
| 12. Deduct total nonadmitted amounts.....                                                                | 23,069,526     | 15,040,012                      |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                                | 19,924,730,678 | 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

QS102

| NAIC Designation                         | 1<br>Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted Carrying<br>Value End of<br>First Quarter | 6<br>Book/Adjusted Carrying<br>Value End of<br>Second Quarter | 7<br>Book/Adjusted Carrying<br>Value End of<br>Third Quarter | 8<br>Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
|------------------------------------------|----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| BONDS                                    |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 1. NAIC 1 (a).....                       | 7,325,449,222                                                        | 220,364,686                                    | 331,257,051                                    | 21,352,113                                             | 7,325,449,222                                                | 7,235,908,970                                                 |                                                              | 7,318,669,490                                                  |
| 2. NAIC 2 (a).....                       | 2,904,547,940                                                        | 114,641,208                                    | 105,011,077                                    | 30,130,300                                             | 2,904,547,940                                                | 2,944,308,371                                                 |                                                              | 2,858,142,850                                                  |
| 3. NAIC 3 (a).....                       | 639,561,387                                                          | 75,487,955                                     | 42,249,270                                     | (40,990,584)                                           | 639,561,387                                                  | 631,809,488                                                   |                                                              | 562,149,902                                                    |
| 4. NAIC 4 (a).....                       | 405,839,695                                                          | 66,103,465                                     | 124,416,125                                    | (31,958,754)                                           | 405,839,695                                                  | 315,568,281                                                   |                                                              | 443,923,267                                                    |
| 5. NAIC 5 (a).....                       | 78,250,567                                                           |                                                | 13,709,178                                     | 23,034,820                                             | 78,250,567                                                   | 87,576,209                                                    |                                                              | 81,224,961                                                     |
| 6. NAIC 6 (a).....                       | 3,296,092                                                            | 106,132                                        | 1,579,216                                      | 651,074                                                | 3,296,092                                                    | 2,474,082                                                     |                                                              | 3,538,268                                                      |
| 7. Total Bonds.....                      | 11,356,944,903                                                       | 476,703,446                                    | 618,221,917                                    | 2,218,969                                              | 11,356,944,903                                               | 11,217,645,401                                                | 0                                                            | 11,267,648,738                                                 |
| PREFERRED STOCK                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 8. NAIC 1.....                           |                                                                      |                                                |                                                |                                                        |                                                              | 0                                                             |                                                              |                                                                |
| 9. NAIC 2.....                           | 2,194,673                                                            |                                                |                                                | (2,035)                                                | 2,194,673                                                    | 2,192,638                                                     |                                                              | 2,196,710                                                      |
| 10. NAIC 3.....                          |                                                                      | 275,000                                        | 275,000                                        |                                                        |                                                              | 0                                                             |                                                              |                                                                |
| 11. NAIC 4.....                          |                                                                      |                                                |                                                |                                                        |                                                              | 0                                                             |                                                              |                                                                |
| 12. NAIC 5.....                          |                                                                      |                                                |                                                |                                                        |                                                              | 0                                                             |                                                              |                                                                |
| 13. NAIC 6.....                          |                                                                      |                                                |                                                |                                                        |                                                              | 0                                                             |                                                              |                                                                |
| 14. Total Preferred Stock.....           | 2,194,673                                                            | 275,000                                        | 275,000                                        | (2,035)                                                | 2,194,673                                                    | 2,192,638                                                     | 0                                                            | 2,196,710                                                      |
| 15. Total Bonds and Preferred Stock..... | 11,359,139,576                                                       | 476,978,446                                    | 618,496,917                                    | 2,216,934                                              | 11,359,139,576                                               | 11,219,838,039                                                | 0                                                            | 11,269,845,448                                                 |

(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 \$.....17,533,388; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL INSURANCE COMPANY  
SCHEDULE DA - PART 1

| Short-Term Investments |                                      |                |                     |                                         |                                                |
|------------------------|--------------------------------------|----------------|---------------------|-----------------------------------------|------------------------------------------------|
|                        | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
| 9199999.....           | 710,874,765                          | XXX.....       | 710,874,765         | 282,103                                 |                                                |

SCHEDULE DA - VERIFICATION

| Short-Term Investments                                                                   |                   |                                      |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
|                                                                                          | 1<br>Year To Date | 2<br>Prior Year Ended<br>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.....                                          | 13,547,762,258    | 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.....                                       | 13,765,960,968    | 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)..... | 710,874,765       | 929,073,475                          |
| 11. Deduct total nonadmitted amounts.....                                                |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 710,874,765       | 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).....                                                    | 17,545,148   |
| 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.....                               | 481,500      |
| 9.  | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)..... | 13,632,282   |
| 10. | Deduct nonadmitted assets.....                                                                   |              |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                             | 13,632,282   |

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.....                                                           | (1,653,383) |                         |
| 3.14 | Section 1, Column 18, prior year.....                                                                           | 5,968,922   | (7,622,305) (7,622,305) |
| 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.....                                                           | (1,653,383) |                         |
| 3.24 | Section 1, Column 19, prior year.....                                                                           | 5,968,922   | (7,622,305) (7,622,305) |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2).....                                                                         |             | (0)                     |
| 4.1  | Cumulative variation margin on terminated contracts during the year.....                                        | 54,393,804  |                         |
| 4.2  | Less:                                                                                                           |             |                         |
| 4.21 | Amount used to adjust basis of hedged item.....                                                                 |             |                         |
| 4.22 | Amount recognized.....                                                                                          | 54,393,804  | 54,393,804              |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2).....                                                                         |             | 0                       |
| 5.   | Dispositions gains (losses) on contracts terminated in prior year:                                              |             |                         |
| 5.1  | Total gain (loss) recognized for terminations in prior year.....                                                |             |                         |
| 5.2  | Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....                      |             |                         |
| 6.   | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....                |             | (0)                     |
| 7.   | Deduct nonadmitted assets.....                                                                                  |             |                         |
| 8.   | Statement value at end of current period (Line 6 minus Line 7).....                                             |             | (0)                     |

SCHEDULE DB - PART C - SECTION 1

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

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

QSI05

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

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

NONE



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.....                                                             | 13,632,282                         |
| 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).....                                                               | 13,632,282                         |
| 4.  | Part D, Section 1, Column 5.....                                                              | 25,568,262                         |
| 5.  | Part D, Section 1, Column 6.....                                                              | (11,935,980)                       |
| 6.  | Total (Line 3 minus Line 4 minus Line 5).....                                                 | 0                                  |
|     |                                                                                               | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16.....                                                             | 28,610,400                         |
| 8.  | Part B, Section 1, Column 13.....                                                             | (913,719)                          |
| 9.  | Total (Line 7 plus Line 8).....                                                               | 27,696,681                         |
| 10. | Part D, Section 1, Column 8.....                                                              | 41,231,277                         |
| 11. | Part D, Section 1, Column 9.....                                                              | (13,534,596)                       |
| 12. | Total (Line 9 minus Line 10 minus Line 11).....                                               | 0                                  |
|     |                                                                                               | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21.....                                                             | 11,971,474                         |
| 14. | Part B, Section 1, Column 20.....                                                             | 22,631,293                         |
| 15. | Part D, Section 1, Column 11.....                                                             | 34,602,767                         |
| 16. | Total (Line 13 plus Line 14 minus Line 15).....                                               | 0                                  |

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

|                                                                                          | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 3,186,198         |                                      |
| 2. Cost of cash equivalents acquired.....                                                | 47,287,688        | 84,186,198                           |
| 3. Accrual of discount.....                                                              | 130,458           |                                      |
| 4. Unrealized valuation increase (decrease).....                                         |                   |                                      |
| 5. Total gain (loss) on disposals.....                                                   |                   |                                      |
| 6. Deduct consideration received on disposals.....                                       | 48,556,659        | 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)..... | 2,047,685         | 3,186,198                            |
| 11. Deduct total nonadmitted amounts.....                                                |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 2,047,685         | 3,186,198                            |

## SCHEDULE A - PART 2

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

| 1                                                 | Location          |        | 4             | 5              | 6                                  | 7                      | 8                                                 | 9                                               |
|---------------------------------------------------|-------------------|--------|---------------|----------------|------------------------------------|------------------------|---------------------------------------------------|-------------------------------------------------|
|                                                   | 2                 | 3      |               |                |                                    |                        |                                                   |                                                 |
| Description of Property                           | City              | State  | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value<br>Less Encumbrances | Additional Investment Made<br>After Acquisition |
| <b>Acquired by Purchase</b>                       |                   |        |               |                |                                    |                        |                                                   |                                                 |
| One Nationwide Plaza, Home Office.....            | Columbus.....     | OH..   | 01/01/1976... | .....          | 194,121,175                        | .....                  | 81,476,394                                        | 4,548,080                                       |
| Plaza 2, 280 N. High St. Office.....              | Columbus.....     | OH..   | 01/01/1996... | .....          | 44,449,738                         | .....                  | 19,174,889                                        | 529,713                                         |
| Plaza 3, 245 N. High St. Office.....              | Columbus.....     | OH..   | 01/01/1989... | .....          | 131,735,079                        | .....                  | 54,113,644                                        | 1,373,857                                       |
| 215 N. Front St. Office.....                      | Columbus.....     | OH..   | 01/01/1998... | .....          | 27,063,897                         | .....                  | 17,771,609                                        | 108,804                                         |
| 3945 Bridgeway Ave, Airport Hangar.....           | Columbus.....     | OH..   | 01/01/2002... | .....          | 15,019,643                         | .....                  | 6,446,401                                         | 11,450                                          |
| 100 Green Meadows Dr, Hotel & Conference Ctr..... | Lewis Center..... | OH..   | 01/01/1960... | .....          | 36,952,137                         | .....                  | 26,360,116                                        | 1,146,268                                       |
| 281 East Powell Rd, Data Center North.....        | Lewis Center..... | OH..   | 06/30/1986... | .....          | 65,918,964                         | .....                  | 21,833,297                                        | 592,179                                         |
| 1100 Locust St. Office.....                       | Des Moines.....   | IA.... | 04/30/2001... | .....          | 117,402,201                        | .....                  | 81,781,544                                        | 1,282,562                                       |
| 1200 Locust St. Office.....                       | Des Moines.....   | IA.... | 12/30/2001... | .....          | 51,445,303                         | .....                  | 37,869,249                                        | 16,365                                          |
| 3300 SW Williston Rd, Office.....                 | Gainesville.....  | FL.... | 01/01/1979... | .....          | 21,288,902                         | .....                  | 13,897,297                                        | 1,046,529                                       |
| 8877 N. Gainey Center Dr. Office.....             | Scottsdale.....   | AZ.... | 07/31/2007... | .....          | 41,727,468                         | .....                  | 16,368,838                                        | 187,877                                         |
| 285 N. Front St. Garage.....                      | Columbus.....     | OH..   | 01/01/1980... | .....          | 42,551,838                         | .....                  | 20,201,497                                        | 6,000                                           |
| 0199999. Totals.....                              | .....             | .....  | .....         | .....          | 789,676,345                        | .....0                 | 397,294,775                                       | 10,849,684                                      |
| 0399999. Totals.....                              | .....             | .....  | .....         | .....          | 789,676,345                        | .....0                 | 397,294,775                                       | 10,849,684                                      |

# QE01

## SCHEDULE A - PART 3

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

[illegible]

# NONE

SCHEDULE B - PART 2

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

| 1                                                                                   | Location        |         | 4         | 5              | 6                | 7                                  | 8                                            | 9                           |
|-------------------------------------------------------------------------------------|-----------------|---------|-----------|----------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
|                                                                                     | 2               | 3       |           |                |                  |                                    |                                              |                             |
| Loan Number                                                                         | City            | State   | Loan Type | Date Acquired  | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| Mortgages in Good Standing - Commercial Mortgages - All Other                       |                 |         |           |                |                  |                                    |                                              |                             |
| 00-1102834.....                                                                     | ATLANTA.....    | GA..... | .....     | 06/22/2018.... | .....4.140       | .....30,000,000                    | .....                                        | .....44,473,398             |
| 00-1102865.....                                                                     | BIRMINGHAM..... | AL..... | .....     | 06/29/2018.... | .....4.150       | .....10,300,000                    | .....                                        | .....17,108,000             |
| 00-1102873.....                                                                     | LONG BEACH..... | CA..... | .....     | 05/14/2018.... | .....4.010       | .....30,000,000                    | .....                                        | .....44,415,000             |
| 00-1102896.....                                                                     | CHANDLER.....   | AZ..... | .....     | 05/18/2018.... | .....4.430       | .....14,300,000                    | .....                                        | .....23,334,000             |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |                 |         |           | XXX.....       | XXX.....         | .....84,600,000                    | .....0                                       | .....129,330,398            |
| Mortgages in Good Standing - Mezzanine Loans                                        |                 |         |           |                |                  |                                    |                                              |                             |
| 99-0000062.....                                                                     | BOERNE.....     | TX..... | .....     | 05/02/2018.... | .....11.000      | .....0                             | .....                                        | .....35,940,000             |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....                  |                 |         |           | XXX.....       | XXX.....         | .....0                             | .....0                                       | .....35,940,000             |
| 0899999. Total - Mortgages in Good Standing.....                                    |                 |         |           | XXX.....       | XXX.....         | .....84,600,000                    | .....0                                       | .....165,270,398            |
| 3399999. Total Mortgages.....                                                       |                 |         |           | XXX.....       | XXX.....         | .....84,600,000                    | .....0                                       | .....165,270,398            |

SCHEDULE B - PART 3

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

| 1                                                   | Location          |         | 4         | 5              | 6              | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                              |                                             | 14                                                                      | 15               | 16                                       | 17                               | 18                            |
|-----------------------------------------------------|-------------------|---------|-----------|----------------|----------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------|-------------------------------------------------------------------------|------------------|------------------------------------------|----------------------------------|-------------------------------|
|                                                     | 2                 | 3       |           |                |                |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                           | 13                                          |                                                                         |                  |                                          |                                  |                               |
| Loan Number                                         | City              | State   | Loan Type | Date Acquired  | Disposal Date  | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8 + 9 - 10 + 11) | Total Foreign Exchange Change in Book Value | Book Value / Recorded Investment Excluding Accrued Interest on Disposal | Consideration    | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Mortgages Closed by Repayment                       |                   |         |           |                |                |                                                                      |                                          |                                           |                                                           |                                         |                                              |                                             |                                                                         |                  |                                          |                                  |                               |
| 00-1102194.....                                     | HOBOKEN.....      | NJ..... | .....     | 08/01/2014.... | 05/02/2018.... | .....70,000,000                                                      | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....70,000,000                                                         | .....70,000,000  | .....                                    | .....                            | .....0                        |
| 00-1102746.....                                     | COLUMBUS.....     | OH..... | ..S..     | 06/15/2017.... | 06/29/2018.... | .....26,500,000                                                      | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....26,500,000                                                         | .....26,500,000  | .....                                    | .....                            | .....0                        |
| 00-1102775.....                                     | HOUSTON.....      | TX..... | .....     | 08/04/2017.... | 04/27/2018.... | .....17,097,667                                                      | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....17,020,436                                                         | .....17,020,436  | .....                                    | .....                            | .....0                        |
| 99-0000022.....                                     | HOUSTON.....      | TX..... | .....     | 03/14/2014.... | 05/07/2018.... | .....14,480,365                                                      | .....                                    | .....                                     | .....538,292                                              | .....                                   | .....538,292                                 | .....                                       | .....15,018,657                                                         | .....15,018,657  | .....                                    | .....                            | .....0                        |
| 99-0000043.....                                     | PEARLAND.....     | TX..... | .....     | 03/04/2016.... | 05/02/2018.... | .....6,207,772                                                       | .....                                    | .....                                     | .....218,911                                              | .....                                   | .....218,911                                 | .....                                       | .....4,626,683                                                          | .....4,626,683   | .....                                    | .....                            | .....0                        |
| 0199999. Total - Mortgages Closed by Repayment..... |                   |         |           |                |                | .....134,285,805                                                     | .....0                                   | .....0                                    | .....0                                                    | .....757,203                            | .....757,203                                 | .....0                                      | .....133,165,776                                                        | .....133,165,776 | .....0                                   | .....0                           | .....0                        |
| Mortgages With Partial Repayments                   |                   |         |           |                |                |                                                                      |                                          |                                           |                                                           |                                         |                                              |                                             |                                                                         |                  |                                          |                                  |                               |
| 00-1000391.....                                     | BROOKLYN.....     | OH..... | .....     | 01/11/2001.... | .....          | .....1,427,903                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....101,666                                                            | .....101,666     | .....                                    | .....                            | .....0                        |
| 00-1000450.....                                     | MIDLAND PARK..... | NJ..... | .....     | 12/29/2000.... | .....          | .....2,518,491                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....56,435                                                             | .....56,435      | .....                                    | .....                            | .....0                        |
| 00-1000714.....                                     | CLOSTER.....      | NJ..... | .....     | 11/08/2001.... | .....          | .....844,273                                                         | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....46,366                                                             | .....46,366      | .....                                    | .....                            | .....0                        |
| 00-1000791.....                                     | MILWAUKEE.....    | WI..... | .....     | 12/17/2001.... | .....          | .....94,922                                                          | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....31,637                                                             | .....31,637      | .....                                    | .....                            | .....0                        |
| 00-1000804.....                                     | DAVENPORT.....    | IA..... | .....     | 02/14/2002.... | .....          | .....1,023,468                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....35,495                                                             | .....35,495      | .....                                    | .....                            | .....0                        |
| 00-1000926.....                                     | MARIETTA.....     | GA..... | .....     | 12/23/2002.... | .....          | .....1,019,275                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....18,299                                                             | .....18,299      | .....                                    | .....                            | .....0                        |
| 00-1000949.....                                     | STOW.....         | OH..... | .....     | 05/30/2002.... | .....          | .....404,501                                                         | .....                                    | .....(3,367)                              | .....                                                     | .....                                   | .....(3,367)                                 | .....                                       | .....17,772                                                             | .....17,772      | .....                                    | .....                            | .....0                        |
| 00-1001038.....                                     | ITHACA.....       | NY..... | .....     | 10/01/2002.... | .....          | .....7,660,980                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....69,291                                                             | .....69,291      | .....                                    | .....                            | .....0                        |
| 00-1002016.....                                     | OBETZ.....        | OH..... | .....     | 03/31/2003.... | .....          | .....2,641,770                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....19,601                                                             | .....19,601      | .....                                    | .....                            | .....0                        |
| 00-1100109.....                                     | MILFORD.....      | OH..... | .....     | 09/23/2003.... | .....          | .....78,348                                                          | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....26,115                                                             | .....26,115      | .....                                    | .....                            | .....0                        |
| 00-1101437.....                                     | STAMFORD.....     | CT..... | .....     | 03/01/2007.... | .....          | .....6,755,618                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....637,245                                                            | .....637,245     | .....                                    | .....                            | .....0                        |
| 00-1101824.....                                     | BURLINGTON.....   | KY..... | .....     | 08/06/2012.... | .....          | .....3,402,878                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....165,788                                                            | .....165,788     | .....                                    | .....                            | .....0                        |
| 00-1101917.....                                     | LAS VEGAS.....    | NV..... | .....     | 11/15/2012.... | .....          | .....10,433,454                                                      | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....51,228                                                             | .....51,228      | .....                                    | .....                            | .....0                        |
| 00-1101969.....                                     | JACKSONVILLE..... | FL..... | .....     | 09/12/2013.... | .....          | .....5,145,754                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....142,253                                                            | .....142,253     | .....                                    | .....                            | .....0                        |
| 00-1102024.....                                     | LAS VEGAS.....    | NV..... | .....     | 10/11/2013.... | .....          | .....1,321,366                                                       | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....24,002                                                             | .....24,002      | .....                                    | .....                            | .....0                        |

QEO2

SCHEDULE B - PART 3

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

| 1                                                       | Location        |         | 4         | 5              | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                           |                                                           |                                         |                                              |                                             | 14                                                                      | 15               | 16                                       | 17                               | 18                            |
|---------------------------------------------------------|-----------------|---------|-----------|----------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------|-------------------------------------------------------------------------|------------------|------------------------------------------|----------------------------------|-------------------------------|
|                                                         | 2               | 3       |           |                |               |                                                                      | 8                                        | 9                                         | 10                                                        | 11                                      | 12                                           | 13                                          |                                                                         |                  |                                          |                                  |                               |
| Loan Number                                             | City            | State   | Loan Type | Date Acquired  | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8 + 9 - 10 + 11) | Total Foreign Exchange Change in Book Value | Book Value / Recorded Investment Excluding Accrued Interest on Disposal | Consideration    | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 00-1102039.....                                         | FT WORTH.....   | TX..... | .....     | 09/10/2013.... | .....         | 18,355,934                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....92,117                                                             | .....92,117      | .....                                    | .....                            | .....0                        |
| 00-1102154.....                                         | BUENA PARK..... | CA..... | .....     | 05/28/2014.... | .....         | 8,365,129                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....48,783                                                             | .....48,783      | .....                                    | .....                            | .....0                        |
| 00-1102207.....                                         | CINCINNATI..... | OH..... | .....     | 01/05/2015.... | .....         | 6,035,475                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....43,873                                                             | .....43,873      | .....                                    | .....                            | .....0                        |
| 00-1102221.....                                         | NEW ALBANY..... | OH..... | .....     | 07/01/2015.... | .....         | 14,113,215                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....97,687                                                             | .....97,687      | .....                                    | .....                            | .....0                        |
| 00-1102248.....                                         | ORLANDO.....    | FL..... | .....     | 11/04/2014.... | .....         | 22,159,173                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....164,473                                                            | .....164,473     | .....                                    | .....                            | .....0                        |
| 00-1102398.....                                         | RENTON.....     | WA..... | .....     | 08/06/2015.... | .....         | 3,615,987                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....103,315                                                            | .....103,315     | .....                                    | .....                            | .....0                        |
| 00-1102417.....                                         | NATICK.....     | MA..... | .....     | 09/30/2015.... | .....         | 3,992,834                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....61,724                                                             | .....61,724      | .....                                    | .....                            | .....0                        |
| 00-1102456.....                                         | ALLENTOWN.....  | PA..... | .....     | 01/14/2016.... | .....         | 8,551,090                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....49,406                                                             | .....49,406      | .....                                    | .....                            | .....0                        |
| 00-1102486.....                                         | CHELSEA.....    | MA..... | .....     | 12/10/2015.... | .....         | 6,993,676                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....69,308                                                             | .....69,308      | .....                                    | .....                            | .....0                        |
| 00-1102637.....                                         | ATLANTA.....    | GA..... | .....     | 08/08/2016.... | .....         | 25,322,400                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....158,711                                                            | .....158,711     | .....                                    | .....                            | .....0                        |
| 00-1102724.....                                         | CHICAGO.....    | IL..... | .....     | 04/12/2017.... | .....         | 42,861,785                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....324,714                                                            | .....324,714     | .....                                    | .....                            | .....0                        |
| 00-1102757.....                                         | BALTIMORE.....  | MD..... | .....     | 08/08/2017.... | .....         | 10,449,090                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....52,043                                                             | .....52,043      | .....                                    | .....                            | .....0                        |
| 00-1102779.....                                         | FAIRFAX.....    | VA..... | .....     | 08/25/2017.... | .....         | 7,169,696                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....41,183                                                             | .....41,183      | .....                                    | .....                            | .....0                        |
| 00-1102788.....                                         | STANTON.....    | CA..... | .....     | 10/11/2017.... | .....         | 1,997,342                                                            | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....8,122                                                              | .....8,122       | .....                                    | .....                            | .....0                        |
| 00-1102803.....                                         | NASHVILLE.....  | TN..... | .....     | 11/27/2017.... | .....         | 14,000,000                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....86,593                                                             | .....86,593      | .....                                    | .....                            | .....0                        |
| 00-1102821.....                                         | CHICAGO.....    | IL..... | .....     | 11/16/2017.... | .....         | 15,250,000                                                           | .....                                    | .....                                     | .....                                                     | .....                                   | .....0                                       | .....                                       | .....90,051                                                             | .....90,051      | .....                                    | .....                            | .....0                        |
| 99-0000032.....                                         | NORWALK.....    | CT..... | .....     | 04/06/2015.... | .....         | 6,177,329                                                            | .....                                    | .....                                     | .....172,925                                              | .....                                   | .....172,925                                 | .....                                       | .....172,925                                                            | .....172,925     | .....                                    | .....                            | .....0                        |
| 99-0000033.....                                         | NORWALK.....    | CT..... | .....     | 04/06/2015.... | .....         | 2,650,539                                                            | .....                                    | .....                                     | .....73,247                                               | .....                                   | .....73,247                                  | .....                                       | .....73,247                                                             | .....73,247      | .....                                    | .....                            | .....0                        |
| 0299999. Total - Mortgages With Partial Repayments..... | .....           | .....   | .....     | .....          | .....         | 262,833,692                                                          | .....0                                   | .....(3,367)                              | .....0                                                    | .....246,172                            | .....242,805                                 | .....0                                      | .....3,181,466                                                          | .....3,181,466   | .....0                                   | .....0                           | .....0                        |
| 0599999. Total Mortgages.....                           | .....           | .....   | .....     | .....          | .....         | 397,119,496                                                          | .....0                                   | .....(3,367)                              | .....0                                                    | .....1,003,375                          | .....1,000,008                               | .....0                                      | .....136,347,242                                                        | .....136,347,241 | .....0                                   | .....0                           | .....0                        |

QE02.1

SCHEDULE BA - PART 2

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

| 1                                                                                                                                | 2                                                                  | Location             |        | 5                                                | 6                | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|----------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|----------------------|--------|--------------------------------------------------|------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                                                                                  |                                                                    | 3                    | 4      |                                                  |                  |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                                                                                             | Name or Description                                                | City                 | State  | Name of Vendor or General Partner                | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated                       |                                                                    |                      |        |                                                  |                  |                          |                   |                                    |                                              |                        |                                      |                         |
|                                                                                                                                  | Ares Private Credit Solutions, L.P.....                            | Wilmington.....      | DE.... | Ares Private Credit Solutions.....               | .....            | 06/23/2017.....          | .....2            | .....                              | 4,337,700.....                               | .....                  | 29,279,720.....                      | 1.600.....              |
|                                                                                                                                  | Clareant European Direct Lending Fund II SCSp.....                 | Kirchberg.....       | LUX .  | Alcentra Limited.....                            | .....            | 09/17/2015.....          | .....2            | .....                              | 1,498,417.....                               | .....                  | 9,143,631.....                       | 4.460.....              |
|                                                                                                                                  | GSO Capital Opportunities Fund III LP.....                         | Wilmington.....      | DE.... | GSO Capital Partners LP.....                     | .....            | 06/03/2016.....          | .....2            | .....                              | 59,848.....                                  | .....                  | 22,630,175.....                      | 0.460.....              |
|                                                                                                                                  | GSO Capital Solutions Fund II LP.....                              | New York.....        | NY.... | GSO Capital Partners LP.....                     | .....            | 06/06/2013.....          | .....3            | .....                              | 67,961.....                                  | .....                  | 11,943,611.....                      | 0.500.....              |
|                                                                                                                                  | GSO European Senior Debt Fund LP.....                              | Wilmington.....      | DE.... | GSO Capital Partners LP.....                     | .....            | 11/25/2014.....          | .....2            | .....                              | 4,633,771.....                               | .....                  | 28,961,481.....                      | 4.330.....              |
|                                                                                                                                  | Kayne Senior Credit II Fund, L.P.....                              | Wilmington.....      | DE.... | Kayne Senior Credit.....                         | .....            | 06/23/2014.....          | .....2            | .....                              | 162,911.....                                 | .....                  | 5,544,235.....                       | 17.390.....             |
|                                                                                                                                  | Newstone Capital Partners II, LP.....                              | Wilmington.....      | CA.... | Newstone Capital Partners.....                   | .....            | 12/29/2010.....          | .....2            | .....                              | 439,271.....                                 | .....                  | 1,247,766.....                       | 3.320.....              |
|                                                                                                                                  | NW Private Debt, LLC.....                                          | Los Angeles.....     | CA.... | Kayne Anderson Capital Advisors, L.P.....        | .....            | 01/01/2016.....          | .....2            | .....                              | 967,032.....                                 | .....                  | 4,085,182.....                       | 100.000.....            |
|                                                                                                                                  | Oaktree Opportunities Fund Xb, L.P.....                            | Grand Cayman.....    | CYM.   | Oaktree Capital Management.....                  | .....            | 06/18/2018.....          | .....3            | 875,000.....                       | .....                                        | 34,125,000.....        | .....                                | 0.440.....              |
|                                                                                                                                  | TCW Direct Lending VII, LLC.....                                   | Los Angeles.....     | CA.... | TCW Asset Management.....                        | .....            | 05/14/2018.....          | .....3            | 6,695,355.....                     | .....                                        | 38,304,645.....        | .....                                | 1.800.....              |
|                                                                                                                                  | Vista Credit Opportunities Fund II - B, L.P.....                   | San Francisco.....   | CA.... | Vista Credit Opportunities Managment.....        | .....            | 06/01/2016.....          | .....2            | .....                              | 219,577.....                                 | .....                  | 4,083,280.....                       | 1.990.....              |
|                                                                                                                                  | Vista Credit Opportunities Fund II, L.P.....                       | Wilmington.....      | DE.... | Vista Credit Opportunities Managment.....        | .....            | 05/10/2017.....          | .....2            | .....                              | 938,896.....                                 | .....                  | 2,786,233.....                       | 0.850.....              |
| 1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated..... |                                                                    |                      |        |                                                  |                  |                          |                   | 7,570,355.....                     | 13,325,384.....                              | 0.....                 | 192,134,959.....                     | XXX.....                |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated                      |                                                                    |                      |        |                                                  |                  |                          |                   |                                    |                                              |                        |                                      |                         |
| QE03                                                                                                                             | Actera Partners L.P.....                                           | Istanbul.....        | TUR.   | Actera Group, Ltd.....                           | .....            | 08/24/2007.....          | .....3            | .....                              | 41,656.....                                  | .....                  | 35,365.....                          | 1.550.....              |
|                                                                                                                                  | Ares Corporate Opportunities Fund V, L.P.....                      | Los Angeles.....     | CA.... | Ares Corporate Opportunities Fund V, GP LLC..... | .....            | 06/22/2017.....          | .....3            | .....                              | 1,830,512.....                               | .....                  | 26,961,926.....                      | 0.510.....              |
|                                                                                                                                  | Carlyle Europe Partners II, L.P.....                               | New York.....        | NY.... | Carlyle Group, L.P.....                          | .....            | 12/13/2004.....          | .....3            | .....                              | 2,140.....                                   | .....                  | 864,446.....                         | 0.550.....              |
|                                                                                                                                  | Carlyle Europe Partners III, L.P.....                              | New York.....        | NY.... | Carlyle Group, L.P.....                          | .....            | 02/05/2007.....          | .....3            | .....                              | 2,066.....                                   | .....                  | 807,496.....                         | 0.250.....              |
|                                                                                                                                  | Catalyst Fund V, L.P.....                                          | Toronto.....         | CAN.   | Catalyst Group, LLC.....                         | .....            | 08/12/2015.....          | .....3            | .....                              | 750,000.....                                 | .....                  | 23,070,010.....                      | 2.000.....              |
|                                                                                                                                  | Catterton Partners VII, L.P.....                                   | Greenwich.....       | CT.... | Catterton Management Company, LLC.....           | .....            | 09/03/2013.....          | .....3            | .....                              | 150,350.....                                 | .....                  | 1,028,353.....                       | 1.120.....              |
|                                                                                                                                  | Clearlake Capital Partners V.....                                  | Santa Monica.....    | CA.... | Clearlake Capital Group.....                     | .....            | 12/05/2017.....          | .....3            | 1,057,605.....                     | .....                                        | 10,919,785.....        | .....                                | 0.390.....              |
|                                                                                                                                  | CVC IV Tandem Fund.....                                            | London.....          | GBR.   | CVC Capital Partners.....                        | .....            | 01/02/2007.....          | .....3            | .....                              | (173).....                                   | .....                  | 1,726,448.....                       | 0.410.....              |
|                                                                                                                                  | Doughty Hanson & Co V LP No.2.....                                 | London.....          | GBR.   | Doughty Hanson & Co. Managers, Ltd.....          | .....            | 03/02/2007.....          | .....3            | .....                              | 155,391.....                                 | .....                  | 305,595.....                         | 0.250.....              |
|                                                                                                                                  | Dyal Capital Partners III.....                                     | New York.....        | NY.... | NB Dyal Associates III, LP.....                  | .....            | 09/30/2016.....          | .....3            | .....                              | 1,096,202.....                               | .....                  | 19,794,649.....                      | 0.570.....              |
|                                                                                                                                  | Dyal Capital Partners III Co-Invest Moonrise LP.....               | New York.....        | NY.... | NB Dyal Associates III, LP.....                  | .....            | 07/25/2017.....          | .....3            | .....                              | 28,238.....                                  | -.....                 | .....                                | 28.460.....             |
|                                                                                                                                  | Dyal Capital Partners IV.....                                      | New York.....        | NY.... | NB Dyal Associates III, LP.....                  | .....            | 06/11/2018.....          | .....3            | 1,500,000.....                     | .....                                        | 28,500,000.....        | .....                                | 0.550.....              |
|                                                                                                                                  | EnCap Energy Capital Fund VII, L.P.....                            | Dallas.....          | TX.... | EnCap Investments, L.P.....                      | .....            | 09/28/2007.....          | .....3            | .....                              | 37,771.....                                  | .....                  | .....                                | 1.250.....              |
|                                                                                                                                  | EnCap Energy Capital Fund VIII LP.....                             | Houston.....         | TX.... | EnCap Investments, L.P.....                      | .....            | 12/15/2010.....          | .....3            | .....                              | 10.....                                      | .....                  | 1,689,027.....                       | 0.500.....              |
|                                                                                                                                  | EnCap Energy Capital Fund X, L.P.....                              | Houston.....         | TX.... | EnCap Investments, L.P.....                      | .....            | 03/31/2015.....          | .....3            | .....                              | 373,375.....                                 | .....                  | 4,508,068.....                       | 0.230.....              |
|                                                                                                                                  | EnCap Energy Capital Fund XI, L.P.....                             | Houston.....         | TX.... | EnCap Investments, L.P.....                      | .....            | 07/17/2017.....          | .....3            | .....                              | 124,691.....                                 | .....                  | 9,168,342.....                       | 0.150.....              |
|                                                                                                                                  | EnCap Flatrock Midstream Fund III, L.P.....                        | Houston.....         | TX.... | EnCap Investments, L.P.....                      | .....            | 04/30/2014.....          | .....3            | .....                              | 308,112.....                                 | .....                  | 6,917,074.....                       | 0.400.....              |
|                                                                                                                                  | Energy Spectrum VI, L.P.....                                       | Dallas.....          | TX.... | Energy Spectrum Partners.....                    | .....            | 02/28/2011.....          | .....3            | .....                              | 141,668.....                                 | .....                  | 4,664,131.....                       | 3.000.....              |
|                                                                                                                                  | Energy Spectrum VII, L.P.....                                      | Dallas.....          | TX.... | Energy Spectrum Partners.....                    | .....            | 11/03/2014.....          | .....3            | .....                              | 3,326,703.....                               | .....                  | 11,240,456.....                      | 2.500.....              |
|                                                                                                                                  | Energy Trust Partners Fund IV, L.P.....                            | Dallas.....          | TX.... | Energy Trust Capital.....                        | .....            | 08/30/2013.....          | .....3            | .....                              | 52,546.....                                  | .....                  | 3,681,581.....                       | 14.100.....             |
|                                                                                                                                  | GTCR XII, L.P.....                                                 | New York.....        | NY.... | GTCR Investment XII, LLC.....                    | .....            | 05/04/2018.....          | .....3            | 545,600.....                       | .....                                        | 21,454,400.....        | .....                                | 0.420.....              |
|                                                                                                                                  | ICG Europe VI.....                                                 | St Helier.....       | JEY..  | Intermediate Capital Managers Limited.....       | .....            | 06/26/2015.....          | .....2            | .....                              | 465,334.....                                 | .....                  | 10,844,650.....                      | 1.240.....              |
|                                                                                                                                  | Kayne Anderson Mezzanine Partners (QP) L.P.....                    | Los Angeles.....     | CA.... | Kayne Anderson Capital Advisors, L.P.....        | .....            | 08/31/2010.....          | .....2            | .....                              | 10,895.....                                  | .....                  | 1,425,000.....                       | 5.000.....              |
|                                                                                                                                  | L Catterton Growth Partners III, L.P.....                          | Greenwich.....       | CT.... | Catterton Management Company, LLC.....           | .....            | 02/25/2016.....          | .....3            | .....                              | 385,041.....                                 | .....                  | 3,210,306.....                       | 1.300.....              |
|                                                                                                                                  | L Catterton Partners VIII, L.P.....                                | Greenwich.....       | CT.... | Catterton Management Company, LLC.....           | .....            | 06/13/2017.....          | .....3            | .....                              | 1,210,909.....                               | .....                  | 22,435,029.....                      | 1.090.....              |
|                                                                                                                                  | MCP Private Capital Fund II.....                                   | Luxembourg City..... | LUX .  | Metric Capital Partners II GP S.a.r.l.....       | .....            | 05/07/2014.....          | .....2            | .....                              | 40,986.....                                  | .....                  | 3,740,140.....                       | 2.670.....              |
|                                                                                                                                  | Navis Asia Fund VII, L.P.....                                      | Grand Cayman.....    | CYM.   | Navis Asia Fund, Ltd.....                        | .....            | 01/29/2014.....          | .....3            | .....                              | 916,463.....                                 | .....                  | 8,975,000.....                       | 1.670.....              |
|                                                                                                                                  | New York Life Investment Management Mezzanine Partners II, LP..... | New York.....        | NY.... | GoldPoint Partners.....                          | .....            | 10/31/2007.....          | .....2            | .....                              | 2,348.....                                   | .....                  | 2,897,725.....                       | 2.500.....              |
|                                                                                                                                  | Northstar Mezzanine Partners III.....                              | Minneapolis.....     | MN.... | Northstar Capital, Ltd.....                      | .....            | 10/01/2002.....          | .....2            | .....                              | 72,831.....                                  | -.....                 | .....                                | 8.060.....              |
|                                                                                                                                  | One Rock Capital Partners, L.P.....                                | New York.....        | NY.... | One Rock Capital Partners.....                   | .....            | 01/30/2014.....          | .....3            | .....                              | 33,858.....                                  | .....                  | 6,705,570.....                       | 4.710.....              |

SCHEDULE BA - PART 2

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

QE03.1

| 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 |
|                                                                                                                                   | Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)..... | Foster City.....    | CA...   | Paine Schwartz Partners.....             |                  | 08/15/2006....           | .....3            |                                    | 23,967                                       |                        | 147,011                              | 1.270                   |
|                                                                                                                                   | Peppertree Capital Fund IV, LP.....                                          | Chagrin Falls.....  | OH...   | Peppertree Capital.....                  |                  | 09/30/2013....           | .....3            | 168,000                            |                                              |                        | 210,000                              | 11.200                  |
|                                                                                                                                   | Peppertree Capital Fund VI, LP.....                                          | Wilmington.....     | DE...   | Peppertree Capital.....                  |                  | 05/05/2016....           | .....3            | 1,800,000                          |                                              |                        | 7,956,000                            | 8.010                   |
|                                                                                                                                   | Prudential Capital Partners III, LP.....                                     | Chicago.....        | IL...   | Prudential Capital Group.....            |                  | 10/15/2008....           | .....2            | 5,206                              |                                              |                        | 1,547,262                            | 1.030                   |
|                                                                                                                                   | Riverside Strategic Capital Fund I, L.P.....                                 | New York.....       | NY...   | Riverside Company.....                   |                  | 05/23/2017....           | .....2            | 1,869,612                          |                                              |                        | 10,718,116                           | 5.050                   |
|                                                                                                                                   | Silver Lake Partners IV , L.P.....                                           | Menlo Park.....     | CA...   | Silver Lake Partners, LLC.....           |                  | 04/02/2013....           | .....3            | 980,180                            |                                              |                        | 4,160,010                            | 0.310                   |
|                                                                                                                                   | Silver Lake Partners V, L.P.....                                             | Wilmington.....     | DE...   | Silver Lake Partners, LLC.....           |                  | 06/12/2018....           | .....3            | 2,649,633                          |                                              |                        | 33,350,367                           | 0.260                   |
|                                                                                                                                   | Sorenson Capital Partners III, L.P.....                                      | Wilmington.....     | DE...   | Sorenson Capital Associates III, LP..... |                  | 05/31/2014....           | .....3            | 2,686,210                          |                                              |                        | 9,193,064                            | 8.540                   |
|                                                                                                                                   | SVB Capital Partners III, L.P.....                                           | Silicon Valley..... | CA...   | SVB Capital Partners, LLC.....           |                  | 01/31/2014....           | .....1            | 16,750                             |                                              |                        | 475,700                              | 3.890                   |
|                                                                                                                                   | SVB Capital Partners IV, L.P.....                                            | Silicon Valley..... | CA...   | SVB Capital Partners, LLC.....           |                  | 12/06/2017....           | .....1            | 605,900                            |                                              |                        | 6,544,550                            | 3.690                   |
|                                                                                                                                   | SVB Venture Overage Fund, L.P.....                                           | Wilmington.....     | DE...   | SVB Capital Partners, LLC.....           |                  | 06/17/2015....           | .....1            | 210,393                            |                                              |                        | 3,032,177                            | 3.000                   |
|                                                                                                                                   | Tamarind Hill Fund, LLC.....                                                 | Ann Arbor.....      | MI...   | Tamarind Hill Management, LLC.....       |                  | 06/29/2018....           | .....1            | 360,000                            |                                              |                        | 840,000                              | 10.000                  |
|                                                                                                                                   | TPG Asia VI, L.P.....                                                        | Grand Cayman.....   | CYM.    | TPG Asia.....                            |                  | 04/07/2014....           | .....3            | 413,627                            |                                              |                        | 5,463,927                            | 0.710                   |
|                                                                                                                                   | TPG Partners VII, L.P.....                                                   | Fort Worth.....     | TX...   | TPG GenPar VII, L.P.....                 |                  | 05/27/2015....           | .....3            | 6,572,806                          |                                              |                        | 15,377,343                           | 0.450                   |
|                                                                                                                                   | Trident IV, LP.....                                                          | Greenwich.....      | CT...   | Stone Point Capital LLC.....             |                  | 05/21/2007....           | .....3            | 24,396                             |                                              |                        | 3,303,397                            | 1.590                   |
|                                                                                                                                   | Trident V, LP.....                                                           | Greenwich.....      | CT...   | Stone Point Capital LLC.....             |                  | 12/20/2010....           | .....3            | (279,445)                          |                                              |                        | 992,447                              | 0.420                   |
|                                                                                                                                   | True North Fund V LLP, fka (IVF V).....                                      | Port Louis.....     | MUS.    | True North.....                          |                  | 03/18/2015....           | .....3            | 376,146                            |                                              |                        | 6,352,156                            | 3.420                   |
|                                                                                                                                   | Veritas Capital Partners VI, L.P.....                                        | Wilmington.....     | DE...   | Veritas Capital Partners VI, L.L.C.....  |                  | 06/15/2017....           | .....3            | 1,199,647                          |                                              |                        | 13,928,208                           | 0.460                   |
|                                                                                                                                   | Vista Equity Endeavor Fund I, L.P.....                                       | Grand Cayman.....   | CYM.    | Vista Equity Partners, LLC.....          |                  | 06/01/2017....           | .....3            | 812,818                            |                                              |                        | 6,312,824                            | 2.000                   |
|                                                                                                                                   | Vista Equity Partners Fund VI, L.P.....                                      | Dover.....          | DE...   | Vista Equity Partners, LLC.....          |                  | 02/29/2016....           | .....3            | 79,106                             |                                              |                        | 6,725,584                            | 0.310                   |
|                                                                                                                                   | Vista Foundation III, L.P.....                                               | Dover.....          | DE...   | Vista Equity Partners, LLC.....          |                  | 05/12/2016....           | .....3            | 2,150,839                          |                                              |                        | 9,237,375                            | 0.660                   |
|                                                                                                                                   | Yukon Capital Partners II, LP.....                                           | Minneapolis.....    | DE...   | Yukon Partners.....                      |                  | 11/05/2013....           | .....2            | 118,925                            |                                              |                        | 6,249,453                            | 7.380                   |
|                                                                                                                                   | Yukon Capital Partners III, LP.....                                          | Minneapolis.....    | MN...   | Yukon Partners.....                      |                  | 07/18/2017....           | .....2            | 1,739,965                          |                                              |                        | 26,283,382                           | 6.550                   |
|                                                                                                                                   | Yukon Capital Partners, LP.....                                              | Minneapolis.....    | DE...   | Yukon Partners.....                      |                  | 06/15/2011....           | .....2            | 41,700                             |                                              |                        | 7,987,345                            | 16.780                  |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... |                                                                              |                     |         |                                          |                  |                          |                   | 6,112,838                          | 33,176,671                                   | 0                      | 423,958,270                          | XXX.....                |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated                         |                                                                              |                     |         |                                          |                  |                          |                   |                                    |                                              |                        |                                      |                         |
|                                                                                                                                   | Nationwide Private Equity Fund, LLC.....                                     | Columbus.....       | OH...   | Nationwide Mutual Insurance Co.....      |                  | 10/14/2004....           | .....3            |                                    | 73,701                                       |                        |                                      | 100.000                 |
|                                                                                                                                   | Nationwide Services Company.....                                             | Columbus.....       | OH...   | Nationwide Mutual Insurance Co.....      |                  | 12/31/2000....           |                   |                                    | 2,656,170                                    |                        |                                      | 100.000                 |
|                                                                                                                                   | Nationwide Ventures, LLC.....                                                | Columbus.....       | OH...   | Nationwide Mutual Insurance Co.....      |                  | 06/30/2007....           | .....1            |                                    | 7,000,002                                    |                        |                                      | 100.000                 |
| 1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....   |                                                                              |                     |         |                                          |                  |                          |                   | 0                                  | 9,729,873                                    | 0                      | 0                                    | XXX.....                |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated                         |                                                                              |                     |         |                                          |                  |                          |                   |                                    |                                              |                        |                                      |                         |
|                                                                                                                                   | Blue Vista Sponsor Equity Fund II, LLC.....                                  | Chicago.....        | IL..... | Blue Vista Capital Management.....       |                  | 08/01/2007....           |                   |                                    | 9,751                                        | -                      |                                      | 10.340                  |
|                                                                                                                                   | Crow Holdings Realty Partners V, L.P.....                                    | Dallas.....         | SD...   | Crow Holdings Capital Partners, LLC..... |                  | 01/14/2008....           |                   | 14,085                             |                                              |                        | 2,470,767                            | 4.640                   |
|                                                                                                                                   | Crow Holdings Retail Fund, L.P.....                                          | Dover.....          | DE...   | Crow Holdings Capital Partners, LLC..... |                  | 04/01/2015....           |                   | 49,088                             |                                              |                        | 1,915,429                            | 5.080                   |
|                                                                                                                                   | DivcoWest Fund V, L.P.....                                                   | Dover.....          | DE...   | DivcoWest Fund V GP, L.P.....            |                  | 06/23/2017....           |                   | 1,204,482                          |                                              |                        | 11,361,667                           | 1.140                   |
|                                                                                                                                   | Exeter Industrial Value Fund IV, L.P.....                                    | Dover.....          | DE...   | Exeter Property Group IV, L.P.....       |                  | 10/24/2016....           |                   | 2,000,000                          |                                              |                        | 14,000,000                           | 2.000                   |
|                                                                                                                                   | FMC Pier 2 Sublessor LLC.....                                                | San Francisco.....  | CA...   | Fort Mason Center.....                   |                  | 08/15/2014....           |                   | 16,718                             |                                              |                        | 137,236                              | 99.000                  |
|                                                                                                                                   | GEM Realty Fund VI, LP.....                                                  | Wilmington.....     | DE...   | GEM Capital, LP.....                     |                  | 04/15/2016....           |                   | 564,150                            |                                              |                        | 22,326,150                           | 2.400                   |
|                                                                                                                                   | Harrison Street Real Estate Partners VI, L.P.....                            | Dover.....          | DE...   | HSRE GP VI, LLC.....                     |                  | 08/09/2017....           |                   | 720,000                            |                                              |                        | 4,160,000                            | 0.840                   |
|                                                                                                                                   | Helios Infracore LLC.....                                                    | DC.....             | DC...   | Sol Systems LLC.....                     |                  | 12/22/2017....           |                   | 4,005,910                          |                                              |                        | 55,094,090                           | 30.000                  |
|                                                                                                                                   | HSREP VI Co-Investment 3, L.P.....                                           | Dover.....          | DE...   | HSRE GP VI, LLC.....                     |                  | 05/02/2018....           |                   | 1,855,000                          |                                              |                        | 3,445,000                            | 3.750                   |
|                                                                                                                                   | Laurel Hill Venture LLC.....                                                 | Madison.....        | WI...   | Laurel Hill Managing Member LLC.....     |                  | 12/15/2015....           |                   | 175                                |                                              | -                      |                                      | 0.350                   |
|                                                                                                                                   | Metropolitan Real Estate Partners V, L.P.....                                | New York.....       | NY...   | Metropolitan Real Estate Management..... |                  | 04/16/2007....           |                   | (2,646)                            |                                              |                        | 1,796,472                            | 9.190                   |
|                                                                                                                                   | Nationwide Sol 2 LLC.....                                                    | Washington.....     | DC...   | Sol Systems LLC.....                     |                  | 07/19/2017....           |                   |                                    | 97,689                                       | -                      |                                      | 32.030                  |





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 |
|                                                                                                                                  | Clareant European DLF Investor Feeder LP (fka: Alcentra)      | St. Helier.....      | JEY   | Distribution.....                       | 11/13/2014               | 05/18/2018    | .....1,474,258                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....1,474,258                                             | .....1,474,258  | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | GSO Capital Opportunities Fund III LP.....                    | Wilmington.....      | DE..  | Distribution.....                       | 06/03/2016               | 05/29/2018    | .....84,765                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....84,765                                                | .....84,765     | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | GSO Capital Solutions Fund II LP.....                         | New York.....        | NY..  | Distribution.....                       | 06/06/2013               | 06/28/2018    | .....1,221,830                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....1,221,830                                             | .....1,221,830  | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | GSO European Senior Debt Fund LP.....                         | Wilmington.....      | DE..  | Distribution.....                       | 11/25/2014               | 06/11/2018    | .....978,573                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....978,573                                               | .....978,573    | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | Guggenheim Private Debt Fund 2.0-I, LLC.....                  | Wilmington.....      | DE..  | Distribution.....                       | 06/03/2016               | 06/28/2018    | .....4,688,440                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....4,688,440                                             | .....4,688,440  | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | Kayne Senior Credit II Fund, L.P.....                         | Wilmington.....      | DE..  | Distribution.....                       | 06/23/2014               | 06/28/2018    | .....3,425,322                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....3,425,322                                             | .....3,425,322  | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | Newstone Capital Partners III, LP.....                        | Wilmington.....      | DE..  | Distribution.....                       | 09/20/2016               | 04/12/2018    | .....1,652,528                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....1,652,528                                             | .....1,652,528  | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | NW Private Debt, LLC.....                                     | Los Angeles.....     | CA..  | Distribution.....                       | 01/01/2016               | 06/19/2018    | .....3,709,137                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....3,709,137                                             | .....3,709,137  | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | Vista Credit Opportunities Fund II - B, L.P.....              | San Francisco.....   | CA..  | Distribution.....                       | 06/01/2016               | 05/02/2018    | .....523,791                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....523,791                                               | .....523,791    | .....                                    | .....                            | .....0                        | .....             |
|                                                                                                                                  | Vista Credit Opportunities Fund II, L.P.....                  | Wilmington.....      | DE..  | Distribution.....                       | 05/10/2017               | 05/04/2018    | .....137,117                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....137,117                                               | .....137,117    | .....                                    | .....                            | .....0                        | .....             |
| 1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated..... |                                                               |                      |       |                                         |                          |               | .....17,895,761                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....17,895,761                                            | .....17,895,761 | .....0                                   | .....0                           | .....0                        | .....0            |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated                      |                                                               |                      |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |                 |                                          |                                  |                               |                   |
| QE03.3                                                                                                                           | Actis Global 4 LP.....                                        | London.....          | GBR   | Distribution.....                       | 12/15/2011               | 04/06/2018    | .....379,621                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....379,621                                               | .....379,621    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | AIF Capital Asia III LP.....                                  | Port-Louis.....      | MUS   | Distribution.....                       | 12/15/2006               | 06/19/2018    | .....127,563                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....127,563                                               | .....127,563    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Apax Europe VII.....                                          | New York.....        | NY..  | Distribution.....                       | 03/10/2007               | 06/07/2018    | .....713,056                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....713,056                                               | .....564,905    | .....(148,151)                           | - .....                          | .....(148,151)                | .....             |
|                                                                                                                                  | ArcLight Energy Partners V, LP.....                           | Wilmington.....      | DE..  | Distribution.....                       | 09/30/2011               | 05/02/2018    | .....31,518                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....31,518                                                | .....31,518     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | ArcLight Energy Partners VI, LP.....                          | Wilmington.....      | DE..  | Distribution.....                       | 07/02/2015               | 05/03/2018    | .....422,879                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....422,879                                               | .....422,879    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Ares Corporate Opportunities Fund V, L.P.....                 | Los Angeles.....     | CA..  | Distribution.....                       | 06/22/2017               | 06/28/2018    | .....543,270                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....543,270                                               | .....543,270    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Carlyle Europe Partners III, L.P.....                         | New York.....        | NY..  | Distribution.....                       | 02/05/2007               | 06/28/2018    | .....23,207                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....23,207                                                | .....10,379     | .....(12,828)                            | - .....                          | .....(12,828)                 | .....             |
|                                                                                                                                  | Catterton Partners VII, L.P.....                              | Greenwich.....       | CT..  | Distribution.....                       | 09/03/2013               | 05/21/2018    | .....699,716                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....699,716                                               | .....699,716    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Clearlake Capital Partners V.....                             | Santa Monica.....    | CA..  | Distribution.....                       | 12/05/2017               | 06/15/2018    | .....3,372                                                 | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....3,372                                                 | .....3,372      | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | CVC IV Tandem Fund.....                                       | London.....          | GBR   | Distribution.....                       | 01/02/2007               | 06/08/2018    | .....7,075                                                 | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....7,075                                                 | .....7,075      | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Doughty Hanson & Co V LP No.2.....                            | London.....          | GBR   | Distribution.....                       | 03/02/2007               | 05/16/2018    | .....2,947,981                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....2,947,981                                             | .....2,172,049  | .....(775,932)                           | - .....                          | .....(775,932)                | .....             |
|                                                                                                                                  | Dyal Capital Partners III Co-Invest Moonrise LP.....          | New York.....        | NY..  | Distribution.....                       | 07/25/2017               | 05/04/2018    | .....55,278                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....55,278                                                | .....55,278     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | EnCap Energy Capital Fund VII, L.P.....                       | Dallas.....          | TX..  | Distribution.....                       | 09/28/2007               | 06/14/2018    | .....188,854                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....188,854                                               | .....188,854    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | EnCap Energy Capital Fund VIII LP.....                        | Houston.....         | TX..  | Distribution.....                       | 12/15/2010               | 06/11/2018    | .....107,847                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....107,847                                               | .....107,847    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | EnCap Energy Capital Fund X, L.P.....                         | Houston.....         | TX..  | Distribution.....                       | 03/31/2015               | 06/04/2018    | .....27,162                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....27,162                                                | .....27,162     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Fundamental Partners III, L.P.....                            | Wilmington.....      | DE..  | Distribution.....                       | 05/18/2017               | 06/26/2018    | .....130,195                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....130,195                                               | .....130,195    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | GTCR XII, L.P.....                                            | New York.....        | NY..  | Distribution.....                       | 05/04/2018               | 05/04/2018    | .....193,968                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....193,968                                               | .....193,968    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | HarborVest Partners VI - Partnership Fund, LP.....            | New York.....        | NY..  | Distribution.....                       | 12/31/2000               | 05/30/2018    | .....12,236                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....12,236                                                | .....12,236     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Highland Capital Partners VII, LP.....                        | Lexington.....       | MA..  | Distribution.....                       | 10/28/2005               | 06/27/2018    | .....29,829                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....29,829                                                | .....29,829     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | ICG Europe VI.....                                            | St Helier.....       | JEY   | Distribution.....                       | 06/26/2015               | 05/25/2018    | .....270,650                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....270,650                                               | .....270,650    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Ironbridge Fund II, LP.....                                   | Sidney.....          | AUS   | Distribution.....                       | 09/01/2006               | 04/11/2018    | .....67,926                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....67,926                                                | .....90,183     | .....22,257                              | - .....                          | .....22,257                   | .....             |
|                                                                                                                                  | Kayne Anderson Mezzanine Partners (QP) L.P.....               | Los Angeles.....     | CA..  | Distribution.....                       | 08/31/2010               | 04/19/2018    | .....480,210                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....480,210                                               | .....480,210    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | L Catterton Growth Partners III, L.P.....                     | Greenwich.....       | CT..  | Distribution.....                       | 02/25/2016               | 06/28/2018    | .....529,216                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....529,216                                               | .....529,216    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | MCP Private Capital Fund II.....                              | Luxembourg City..... | LUX   | Distribution.....                       | 05/07/2014               | 04/20/2018    | .....67,226                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....67,226                                                | .....73,589     | .....6,363                               | - .....                          | .....6,363                    | .....             |
|                                                                                                                                  | Meritech Capital Partners II, LP.....                         | Palo Alto.....       | CA..  | Distribution.....                       | 12/31/2000               | 05/08/2018    | .....24,965                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....24,965                                                | .....24,965     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | Navis Asia Fund VII, L.P.....                                 | Grand Cayman.....    | CYM   | Distribution.....                       | 01/29/2014               | 05/14/2018    | .....906,973                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....906,973                                               | .....906,973    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | NCT Ventures Fund I LP.....                                   | Columbus.....        | OH..  | Distribution.....                       | 06/20/2008               | 06/14/2018    | .....150,427                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....150,427                                               | .....150,427    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | NCT Ventures Fund II LP.....                                  | Wilmington.....      | DE..  | Distribution.....                       | 06/20/2008               | 06/14/2018    | .....200,183                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....200,183                                               | .....200,183    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                  | New York Life Investment Management Mezzanine Partners II, LP | New York.....        | NY..  | Distribution.....                       | 10/31/2007               | 05/14/2018    | .....228,633                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....228,633                                               | .....228,633    | - .....                                  | - .....                          | .....0                        | .....             |

## SCHEDULE BA - PART 3

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

| 1                                                                                                                                 | 2                                                                       | Location           |                   | 5                                       | 6                        | 7             | 8                                                          | Changes in Book/Adjusted Carrying Value  |                                                             |                                                           |                                         |                                        |                                            | 15                                                         | 16              | 17                                       | 18                               | 19                            | 20                |
|-----------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|--------------------|-------------------|-----------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|--------------------------------------------|------------------------------------------------------------|-----------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                                                                                                                                   |                                                                         | 3                  | 4                 |                                         |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                         |                                                            |                 |                                          |                                  |                               |                   |
| CUSIP Identification                                                                                                              | Name or Description                                                     | City               | State             | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration   | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
|                                                                                                                                   | Northstar Mezzanine Partners III.....                                   | Minneapolis.....   | MN.               | Distribution.....                       | 10/01/2002               | 05/21/2018    | .....364,157                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....364,157                                               | .....364,157    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Northstar Mezzanine Partners V, L.P.....                                | Minneapolis.....   | MN.               | Distribution.....                       | 02/12/2008               | 06/28/2018    | .....177,317                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....177,317                                               | .....177,317    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | One Rock Capital Partners, L.P.....                                     | New York.....      | NY..              | Distribution.....                       | 01/30/2014               | 05/09/2018    | .....7,032,921                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....7,032,921                                             | .....7,032,921  | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III) | Foster City.....   | CA..              | Distribution.....                       | 08/15/2006               | 05/24/2018    | .....84,244                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....84,244                                                | .....84,244     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Peppertree Capital Fund IV, LP.....                                     | Chagrin Falls..... | OH..              | Distribution.....                       | 09/30/2013               | 04/03/2018    | .....142,639                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....142,639                                               | .....142,639    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Permira IV.....                                                         | New York.....      | NY..              | Distribution.....                       | 07/18/2006               | 06/08/2018    | .....410,263                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....410,263                                               | .....361,464    | .....(48,799)                            | - .....                          | .....(48,799)                 | .....             |
|                                                                                                                                   | Prudential Capital Partners III, LP.....                                | Chicago.....       | IL....            | Distribution.....                       | 10/15/2008               | 05/11/2018    | .....24,718                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....24,718                                                | .....24,718     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Riverside Strategic Capital Fund I, L.P.....                            | New York.....      | NY..              | Distribution.....                       | 05/23/2017               | 06/26/2018    | .....28,045                                                | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....28,045                                                | .....28,045     | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Silver Lake Partners II, LP.....                                        | Menlo Park.....    | CA..              | Distribution.....                       | 07/28/2004               | 06/12/2018    | .....461,098                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....461,098                                               | .....461,098    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | SVB Venture Overage Fund, L.P.....                                      | Wilmington.....    | DE..              | Distribution.....                       | 06/17/2015               | 06/19/2018    | .....110,250                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....110,250                                               | .....110,250    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | TPG Asia VI, L.P.....                                                   | Grand Cayman.....  | CYM               | Distribution.....                       | 04/07/2014               | 04/27/2018    | .....743,397                                               | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....743,397                                               | .....743,397    | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Trident IV, LP.....                                                     | Greenwich.....     | CT..              | Distribution.....                       | 05/21/2007               | 04/13/2018    | .....1,109,922                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....1,109,922                                             | .....1,109,922  | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Trident V, LP.....                                                      | Greenwich.....     | CT..              | Distribution.....                       | 12/20/2010               | 06/22/2018    | .....1,079,958                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....1,079,958                                             | .....1,079,958  | - .....                                  | - .....                          | .....0                        | .....             |
|                                                                                                                                   | Yukon Capital Partners II, LP.....                                      | Minneapolis.....   | DE..              | Distribution.....                       | 11/05/2013               | 06/05/2018    | .....1,737,696                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....1,737,696                                             | .....1,737,696  | - .....                                  | - .....                          | .....0                        | .....             |
| Yukon Capital Partners III, LP.....                                                                                               | Minneapolis.....                                                        | MN.                | Distribution..... | 07/18/2017                              | 04/20/2018               | .....165,311  | .....                                                      | .....                                    | .....                                                       | .....                                                     | .....0                                  | .....                                  | .....165,311                               | .....165,311                                               | - .....         | - .....                                  | .....0                           | .....                         |                   |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... |                                                                         |                    |                   |                                         |                          |               | .....23,242,972                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....23,242,972                                            | .....22,285,882 | .....(957,090)                           | .....0                           | .....(957,090)                | .....0            |

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

|          |                                                                                                                        |               |     |                   |            |            |              |        |        |        |        |        |        |              |              |        |        |        |        |
|----------|------------------------------------------------------------------------------------------------------------------------|---------------|-----|-------------------|------------|------------|--------------|--------|--------|--------|--------|--------|--------|--------------|--------------|--------|--------|--------|--------|
|          | Nationwide Private Equity Fund, LLC.....                                                                               | Columbus..... | OH. | Distribution..... | 10/14/2004 | 06/29/2018 | .....593,501 | .....  | .....  | .....  | .....  | .....0 | .....  | .....593,501 | .....593,501 | .....  | .....  | .....0 | .....  |
| 1699999. | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated..... |               |     |                   |            |            | .....593,501 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....593,501 | .....593,501 | .....0 | .....0 | .....0 | .....0 |

### **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated**

|  |                                                      |                   |      |                   |            |            |                |       |       |       |        |       |                |                |             |       |             |       |
|--|------------------------------------------------------|-------------------|------|-------------------|------------|------------|----------------|-------|-------|-------|--------|-------|----------------|----------------|-------------|-------|-------------|-------|
|  | Crow Holdings Realty Partners V, L.P.....            | Dallas.....       | SD.. | Distribution..... | 01/14/2008 | 05/22/2018 | .....1,826,725 | ..... | ..... | ..... | .....0 | ..... | .....1,826,725 | .....1,826,725 | .....       | ..... | .....0      | ..... |
|  | Exeter Industrial Value Fund III, L.P.....           | Conshohocken..... | PA.. | Distribution..... | 03/27/2014 | 04/27/2018 | .....9,252,512 | ..... | ..... | ..... | .....0 | ..... | .....9,252,512 | .....9,252,512 | .....       | ..... | .....0      | ..... |
|  | Legg Mason Real Estate Fund II.....                  | Los Angeles.....  | CA.. | Distribution..... | 07/12/2005 | 04/12/2018 | .....1,250,000 | ..... | ..... | ..... | .....0 | ..... | .....1,250,000 | .....1,250,000 | .....       | ..... | .....0      | ..... |
|  | Metropolitan Real Estate Partners V, L.P.....        | New York.....     | NY.. | Distribution..... | 04/16/2007 | 05/09/2018 | .....128,581   | ..... | ..... | ..... | .....0 | ..... | .....128,581   | .....128,581   | .....       | ..... | .....0      | ..... |
|  | Nationwide Sol 1 LLC.....                            | Washington.....   | DC.. | Distribution..... | 07/21/2016 | 04/18/2018 | .....65,996    | ..... | ..... | ..... | .....0 | ..... | .....65,996    | .....65,996    | .....       | ..... | .....0      | ..... |
|  | PCCP Credit IX, LP.....                              | Dover.....        | DE.. | Distribution..... | 03/28/2017 | 06/22/2018 | .....169,385   | ..... | ..... | ..... | .....0 | ..... | .....169,385   | .....169,385   | .....       | ..... | .....0      | ..... |
|  | PCCP Equity VII, LP.....                             | Dover.....        | DE.. | Distribution..... | 05/10/2016 | 04/13/2018 | .....138,078   | ..... | ..... | ..... | .....0 | ..... | .....138,078   | .....138,078   | .....       | ..... | .....0      | ..... |
|  | Pretium Residential Real Estate Fund II, L.P.....    | New York.....     | NY.. | Distribution..... | 09/01/2016 | 06/14/2018 | .....160,285   | ..... | ..... | ..... | .....0 | ..... | .....160,285   | .....160,285   | .....       | ..... | .....0      | ..... |
|  | Strata Fund 25 Lessee LLC.....                       | Chapel Hill.....  | NC.. | Distribution..... | 06/30/2015 | 04/24/2018 | .....292,421   | ..... | ..... | ..... | .....0 | ..... | .....292,421   | .....292,421   | .....       | ..... | .....0      | ..... |
|  | Urban America LP II.....                             | New York.....     | NY.. | Dissolution.....  | 01/23/2007 | 06/30/2018 | .....          | ..... | ..... | ..... | .....0 | ..... | .....          | .....10,007    | .....10,007 | ..... | .....10,007 | ..... |
|  | Waterton Residential Property Venture XIII, L.P..... | Dover.....        | DE.. | Distribution..... | 06/02/2017 | 05/08/2018 | .....2,953     | ..... | ..... | ..... | .....0 | ..... | .....2,953     | .....2,953     | .....       | ..... | .....0      | ..... |

1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.

| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated |                  |               |     |                   |            |            |              |       |       |       |       |        |       |              |              |       |       |        |
|---------------------------------------------------------------------------------------------------------|------------------|---------------|-----|-------------------|------------|------------|--------------|-------|-------|-------|-------|--------|-------|--------------|--------------|-------|-------|--------|
|                                                                                                         | NW REI, LLC..... | Columbus..... | OH. | Distribution..... | 02/08/2008 | 06/29/2018 | .....865.199 | ..... | ..... | ..... | ..... | .....0 | ..... | .....865.199 | .....865.199 | ..... | ..... | .....0 |

1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.

| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated |                                                                 |                 |      |                   |            |            |                |       |       |       |       |        |       |                |                |       |       |        |       |
|-----------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------|------|-------------------|------------|------------|----------------|-------|-------|-------|-------|--------|-------|----------------|----------------|-------|-------|--------|-------|
|                                                                                                     | MA P&C Ins. Co. Community & Economic Development Initiative LLC | Boston.....     | MA.  | Distribution..... | 08/08/2013 | 05/11/2018 | .....201       | ..... | ..... | ..... | ..... | .....0 | ..... | .....201       | .....201       | ..... | ..... | .....0 | ..... |
|                                                                                                     | Pretium Mortgage Credit Partners I, L.P.....                    | Wilmington..... | DE.. | Distribution..... | 11/25/2014 | 04/13/2018 | .....1,742,063 | ..... | ..... | ..... | ..... | .....0 | ..... | .....1,742,063 | .....1,742,063 | ..... | ..... | .....0 | ..... |

2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other

### QE03.4

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 |
|                                                                                                                         | OYS Fund LLC.....        | New York..... | NY..  | Distribution.....                       | 04/01/2011               | 04/06/2018    | ....19,274,123                                             | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | ....19,274,123                                             | ....19,274,123 | .....                                    | .....                            | .....0                        | .....             |
| 2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated..... |                          |               |       |                                         |                          |               | ....19,274,123                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | ....19,274,123                                             | ....19,274,123 | .....0                                   | .....0                           | .....0                        | .....0            |
| Non-Collateral Loans - Unaffiliated                                                                                     |                          |               |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                            |                                                            |                |                                          |                                  |                               |                   |
|                                                                                                                         | City of Dayton Loan..... | Dayton.....   | OH.   | Distribution.....                       | 02/04/2002               | 04/10/2018    | .....2,374                                                 | .....                                    | .....                                                       | .....                                                     | .....                                   | .....0                                 | .....                                      | .....2,374                                                 | .....2,374     | .....                                    | .....                            | .....0                        | .....             |
| 2799999. Total - Non-Collateral Loans - Unaffiliated.....                                                               |                          |               |       |                                         |                          |               | .....2,374                                                 | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....2,374                                                 | .....2,374     | .....0                                   | .....0                           | .....0                        | .....0            |
| 4499999. Subtotal - Unaffiliated.....                                                                                   |                          |               |       |                                         |                          |               | ....56,170,307                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | ....56,170,307                                             | ...55,223,224  | .....(957,090)                           | .....10,007                      | .....(947,083)                | .....0            |
| 4599999. Subtotal - Affiliated.....                                                                                     |                          |               |       |                                         |                          |               | ....20,732,823                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | ....20,732,823                                             | ...20,732,823  | .....0                                   | .....0                           | .....0                        | .....0            |
| 4699999. Totals.....                                                                                                    |                          |               |       |                                         |                          |               | ....76,903,130                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | ....76,903,130                                             | ...75,956,047  | .....(957,090)                           | .....10,007                      | .....(947,083)                | .....0            |

SCHEDULE D - PART 3

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

| 1                                                                      | 2  |             |                                           |        | 3        | 4       | 5             | 6                            | 7                         | 8           | 9           | 10                                      |                                          |
|------------------------------------------------------------------------|----|-------------|-------------------------------------------|--------|----------|---------|---------------|------------------------------|---------------------------|-------------|-------------|-----------------------------------------|------------------------------------------|
| CUSIP Identification                                                   |    | Description |                                           |        |          | Foreign | Date Acquired | Name of Vendor               | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Special Revenue and Special Assessment                    |    |             |                                           |        |          |         |               |                              |                           |             |             |                                         |                                          |
| 3140Q7                                                                 | 5Y | 9           | FNMA Pool #CA0862                         | 3.500% | 09/25/47 |         | 06/05/2018    | JP Morgan Securities LLC     |                           | 53,452,115  | 53,835,115  | 35,747                                  | 1                                        |
| 3140Q8                                                                 | 3K | 9           | FNMA Pool #CA1701                         | 4.000% | 05/25/48 |         | 06/29/2018    | Barclays Capital Inc.        |                           | 10,129,652  | 9,927,990   | 1,103                                   | 1                                        |
| 31418C                                                                 | XN | 9           | FNMA Pool #MA3384                         | 4.000% | 06/25/48 |         | 06/21/2018    | JP Morgan Securities LLC     |                           | 50,743,505  | 49,805,756  | 116,213                                 | 1                                        |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments. |    |             |                                           |        |          |         |               |                              |                           | 114,325,272 | 113,568,861 | 153,063                                 | XXX                                      |
| Bonds - Industrial and Miscellaneous                                   |    |             |                                           |        |          |         |               |                              |                           |             |             |                                         |                                          |
| 000000                                                                 | 00 | 0           | US Foods Inc New Term Ln Nt 1             | 4.084% | 0        |         | 06/22/2018    | Tax Free Exchange            |                           | 22,266,956  | 22,142,074  |                                         | 4FE                                      |
| 000000                                                                 | 00 | 0           | US Foods Inc Term Ln Nt 1                 | 4.476% | 06/27    |         | 04/12/2018    | Barclays Capital Inc.        |                           | 3,280,178   | 3,251,726   |                                         | 4FE                                      |
| 000000                                                                 | 00 | 0           | Accruent LLC Incremental 1st Lien DD Nt.  |        |          |         | 04/30/2018    | Tax Free Exchange            |                           | 17,367      | 17,448      |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | MSHC Inc Term Ln Nt 3                     | 6.500% | 07/31/23 |         | 06/29/2018    | Tax Free Exchange            |                           | 15,166      | 15,507      |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | MSHC Inc Delayed Draw Term Ln Nt 1        | 7.5    |          |         | 06/29/2018    | Tax Free Exchange            |                           | 8,505       | 8,543       | 3                                       | 3FE                                      |
| 000000                                                                 | 00 | 0           | Bakemark Holdings LLC New Term Ln Nt 1    |        |          |         | 05/09/2018    | Direct.                      |                           | 2,093,593   | 2,125,475   |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | SCSG EA Acquisition Co Inc Initial Term   |        |          |         | 04/03/2018    | Tax Free Exchange            |                           | 328,924     | 330,449     | 113                                     | 4FE                                      |
| 000000                                                                 | 00 | 0           | Command Alkon Inc 1st Lien Term Ln Nt 1   |        |          |         | 06/01/2018    | Tax Free Exchange            |                           | 22,221      | 22,500      |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | RP Crown Parent Term Ln B Nt 1            | 5.085% |          |         | 04/23/2018    | Tax Free Exchange            |                           | 24,639,376  | 24,588,750  |                                         | 4FE                                      |
| 000000                                                                 | 00 | 0           | Hai Acquisition Corp Term Ln Nt 3         | 8.363  |          |         | 05/07/2018    | Tax Free Exchange            |                           | 21,971      | 22,500      | 12                                      | 2FE                                      |
| 000000                                                                 | 00 | 0           | BeyondTrust Software Sol Inc Term Ln Nt.  |        |          |         | 04/23/2018    | Tax Free Exchange            |                           | 21,219      | 21,683      | 10                                      | 3FE                                      |
| 000000                                                                 | 00 | 0           | Implementation Mgmt Assistance Delayed D. |        |          |         | 06/15/2018    | Direct.                      |                           | 1,136,044   | 1,150,425   |                                         | 1FE                                      |
| 000000                                                                 | 00 | 0           | Implementation Mgmt Assistance Delayed D. |        |          |         | 06/19/2018    | Direct.                      |                           | 664,075     | 672,481     |                                         | 1FE                                      |
| 000000                                                                 | 00 | 0           | Wrench Group LLC Delayed Draw Term Ln Nt. |        |          |         | 05/01/2018    | Direct.                      |                           | 47,833      | 47,833      |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Berry Plastics Corp Term Ln R Nt 3        | 4.0    |          |         | 06/11/2018    | Tax Free Exchange            |                           | 20,510      | 20,510      | 71                                      | 3FE                                      |
| 000000                                                                 | 00 | 0           | Gehl Foods Inc LLC Term Ln Nt 2           | 8.250% |          |         | 04/30/2018    | Tax Free Exchange            |                           | 21,870      | 22,500      |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | OTG Management LLC Incremental DD Term L. |        |          |         | 06/13/2018    | Direct.                      |                           | 107,216     | 107,216     |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | OTG Management LLC Incremental DD Term L. |        |          |         | 05/15/2018    | Direct.                      |                           | 305,010     | 305,010     |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | OTG Management LLC Incremental DD Term L. |        |          |         | 05/31/2018    | Tax Free Exchange            |                           | 279,574     | 310,556     | 3,430                                   | 3FE                                      |
| 000000                                                                 | 00 | 0           | OTG Management LLC Incremental DD Term L. |        |          |         | 05/09/2018    | Direct.                      |                           | 262,494     | 262,494     |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Spectra Finance LLC Term Ln Nt 1          | 6.812  |          |         | 04/02/2018    | Direct.                      |                           | 4,278,126   | 4,365,435   |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Professional Datasolutions Inc Term Ln N. |        |          |         | 04/11/2018    | Direct.                      |                           | 571,735     | 580,442     |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Professional Datasolutions Inc Delayed D. |        |          |         | 05/30/2018    | Direct.                      |                           | 104,227     | 105,015     |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Professional Datasolutions Inc Term Ln N. |        |          |         | 04/11/2018    | Direct.                      |                           | 57,834      | 58,715      |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Professional Datasolutions Inc Delayed D. |        |          |         | 06/29/2018    | Direct.                      |                           | 1,248,912   | 1,258,350   |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Professional Datasolutions Inc Term Ln N. |        |          |         | 04/11/2018    | Direct.                      |                           | 138,168     | 140,272     |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Professional Datasolutions Inc Term Ln N. |        |          |         | 04/11/2018    | Direct.                      |                           | 71,647      | 72,738      |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Worldwide Facilities LLC Delayed Draw Te. |        |          |         | 06/01/2018    | Direct.                      |                           | 227,174     | 227,174     |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Worldwide Facilities LLC Term Ln Nt 1     |        |          |         | 05/03/2018    | Direct.                      |                           | 938,476     | 947,956     |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Ferraro Fine Foods Corp Term Ln Nt 1      | 6      |          |         | 05/09/2018    | Direct.                      |                           | 2,323,346   | 2,370,761   |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | NSM Insurance Group LLC Delayed Draw Ter. |        |          |         | 05/17/2018    | Direct.                      |                           | 1,754,502   | 1,772,224   |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | NSM Insurance Group LLC Term Ln Nt 1      | 6      |          |         | 05/11/2018    | Direct.                      |                           | 3,388,136   | 3,457,281   |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Ashland Global LLC New Term Ln B Nt 1     |        |          |         | 05/29/2018    | Tax Free Exchange            |                           | 423,583     | 423,583     |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Ashland Global LLC New Term Ln B Nt 2     |        |          |         | 06/14/2018    | Tax Free Exchange            |                           | 866,667     | 866,667     |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Sunshine Sub LLC Term Ln Nt 1             | 6.841% | 0        |         | 05/25/2018    | Direct.                      |                           | 3,347,864   | 3,416,188   |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Axalta Coating Systems New Term Ln B Nt.  |        |          |         | 04/17/2018    | Credit Suisse Securities LLC |                           | 3,737,035   | 3,704,499   |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Axalta Coating Systems New Term Ln B Nt.  |        |          |         | 04/11/2018    | Tax Free Exchange            |                           | 11,838,804  | 11,773,919  |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | NSM Sub Holdings Corp Term Ln Nt 1        | 6.8    |          |         | 06/01/2018    | Direct.                      |                           | 1,804,526   | 1,824,324   |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Clean Harbors Inc Term Ln Nt 1            | 3.835% |          |         | 04/17/2018    | Tax Free Exchange            |                           | 5,988,232   | 5,990,201   |                                         | 2FE                                      |
| 000000                                                                 | 00 | 0           | Pathway Partners Vet Mgmt LLC Delayed Dr. |        |          |         | 04/30/2018    | Direct.                      |                           | 32,473      | 32,473      |                                         | 3FE                                      |
| 000000                                                                 | 00 | 0           | Pathway Partners Vet Mgmt LLC Delayed Dr. |        |          |         | 04/09/2018    | Direct.                      |                           | 41,565      | 41,565      |                                         | 3FE                                      |

SCHEDULE D - PART 3

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

QE04.1

| 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) |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Delaye..... |         | 06/12/2018..... | Direct.....                        |                           | 29,225      | 29,225     |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC Delayed Dr..... |         | 04/13/2018..... | Direct.....                        |                           | 207,094     | 207,094    |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC Delayed Dr..... |         | 05/15/2018..... | Direct.....                        |                           | 8,118       |            |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC Delayed Dr..... |         | 04/17/2018..... | Direct.....                        |                           | 32,473      | 32,473     |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Delaye..... |         | 06/01/2018..... | Direct.....                        |                           | 30,849      | 30,849     |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Delaye..... |         | 05/25/2018..... | Tax Free Exchange.....             |                           | 1,131,431   | 1,131,431  |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Term L..... |         | 05/25/2018..... | Tax Free Exchange.....             |                           | 2,837,188   | 2,875,614  |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Delaye..... |         | 06/29/2018..... | Tax Free Exchange.....             |                           | 29,225      | 29,225     |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Term L..... |         | 06/29/2018..... | Tax Free Exchange.....             |                           | 1,131,431   | 1,131,431  |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Delaye..... |         | 06/29/2018..... | Direct.....                        |                           | 176,121     | 176,121    |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Delaye..... |         | 06/29/2018..... | Direct.....                        |                           | 58,691      | 58,691     |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC New Delaye..... |         | 06/29/2018..... | Direct.....                        |                           | 31,627      | 31,627     |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Pathway Partners Vet Mgmt LLC Delayed Dr..... |         | 04/27/2018..... | Direct.....                        |                           | 32,473      | 32,473     |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Yum Brands New Term Ln Nt 1 3.751% 03/.....   |         | 04/03/2018..... | Tax Free Exchange.....             |                           | 6,378,103   | 6,402,825  |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | WR Grace & Co Term Ln B1 Nt 1 4.058% 0.....   |         | 04/20/2018..... | Goldman Sachs & Company.....       |                           | 3,679,605   | 3,684,211  |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | WR Grace & Co Term Ln B2 Nt 1 4.058% 0.....   |         | 04/20/2018..... | Goldman Sachs & Company.....       |                           | 6,307,895   | 6,315,789  |                                         | 3FE.....                                 |
| 000000               | 00 | 0 | Crown Americas LLC Term Ln B Nt 1 4.30.....   |         | 06/27/2018..... | Various.....                       |                           | 7,011,250   | 7,000,000  |                                         | 3FE.....                                 |
| 00449#               | AK | 1 | Accruent LLC Incremental 1st Lien TL Nt.....  |         | 04/30/2018..... | Tax Free Exchange.....             |                           | 12,024      | 12,162     | 4                                       | 3FE.....                                 |
| 018522               | D* | 0 | Allete Inc Sr Nt 4.850% 04/15/21.....         |         | 05/22/2018..... | Stonecastle Securities LLC.....    |                           | 5,197,550   | 5,000,000  | 24,924                                  | 1.....                                   |
| 01882Y               | AA | 4 | Alliant Energy Finance Sr Nt 3.750% 06.....   |         | 06/20/2018..... | Various.....                       |                           | 12,801,086  | 12,800,000 | 3,958                                   | 2FE.....                                 |
| 023135               | AW | 6 | Amazon.com Inc Sr Nt 2.400% 02/22/23.....     |         | 06/08/2018..... | Tax Free Exchange.....             |                           | 10,987,838  | 11,000,000 | 77,733                                  | 1FE.....                                 |
| 023135               | AZ | 9 | Amazon.com Inc Sr Nt 2.800% 08/22/24.....     |         | 06/08/2018..... | Tax Free Exchange.....             |                           | 6,983,750   | 7,000,000  | 57,711                                  | 1FE.....                                 |
| 02376*               | AA | 0 | American Airlines Pass Through PTC Ser 2..... |         | 05/22/2018..... | Citigroup.....                     |                           | 15,000,000  | 15,000,000 |                                         | 1Z.....                                  |
| 02377H               | AA | 1 | American Airlines Inc EETC Ser 12-2 C.....    |         | 05/01/2018..... | Deutsche Bank Capital.....         |                           | 14,894,550  | 15,000,000 |                                         | 3FE.....                                 |
| 06051G               | HC | 6 | Bank of America Corp Sr Nt 3.004% 12/2.....   |         | 05/23/2018..... | Tax Free Exchange.....             |                           | 6,016,959   | 6,036,000  | 77,062                                  | 1FE.....                                 |
| 07274N               | AE | 3 | Bayer US Finance II LLC Sr Nt 3.875% 1.....   |         | 06/18/2018..... | JP Morgan Securities LLC.....      |                           | 17,941,320  | 18,000,000 |                                         | 2FE.....                                 |
| 150190               | AB | 2 | Cedar Fair/Can/Magnum/MI Sr Nt 5.375%.....    |         | 06/27/2018..... | Tax Free Exchange.....             |                           | 997,612     | 1,000,000  | 10,750                                  | 3FE.....                                 |
| 212015               | AS | 0 | Continental Resources Inc Sr Nt 4.375%.....   |         | 05/25/2018..... | Tax Free Exchange.....             |                           | 3,306,943   | 3,400,000  | 69,003                                  | 2FE.....                                 |
| 29278N               | AF | 0 | Energy Transfer Partners Sr Nt Ser 10Y.....   |         | 06/05/2018..... | MUFG Securities Inc.....           |                           | 2,495,475   | 2,500,000  |                                         | 2FE.....                                 |
| 36874V               | AK | 4 | Generac Power Systems Inc Replacement Te..... |         | 06/15/2018..... | JP Morgan Securities LLC.....      |                           | 4,000,000   | 4,000,000  |                                         | 3FE.....                                 |
| 446413               | AL | 0 | Huntington Ingalls Industries Sr Nt 3.....    |         | 06/14/2018..... | Tax Free Exchange.....             |                           | 10,041,690  | 10,000,000 | 12,578                                  | 2FE.....                                 |
| 44969C               | BF | 6 | Quintiles IMS New Term Ln B Nt 1 4.308.....   |         | 04/27/2018..... | Goldman Sachs & Company.....       |                           | 106,671     | 105,615    |                                         | 3FE.....                                 |
| 45320*               | AB | 4 | Implementation Mgmt Assistance Delayed D..... |         | 06/29/2018..... | Tax Free Exchange.....             |                           | 1,799,032   | 1,821,695  |                                         | 1FE.....                                 |
| 46361T               | AG | 7 | Irvine Core Office Tr CMBS Ser 2013-IRV.....  |         | 06/26/2018..... | Wells Fargo Securities LLC.....    |                           | 1,472,344   | 1,500,000  | 2,459                                   | 1FM.....                                 |
| 465685               | AP | 0 | ITC Holdings Corp Sr Nt 3.350% 11/15/2.....   |         | 06/22/2018..... | Tax Free Exchange.....             |                           | 7,740,725   | 7,750,000  | 26,684                                  | 2FE.....                                 |
| 55336V               | AG | 5 | MPLX LP Sr Nt 4.875% 12/01/24.....            |         | 05/22/2018..... | Barclays Capital Inc.....          |                           | 1,033,730   | 1,000,000  | 23,427                                  | 2FE.....                                 |
| 60367*               | AA | 9 | Ministry Brands LLC Delayed Draw TL Nt 1..... |         | 06/29/2018..... | Tax Free Exchange.....             |                           | 537,216     | 537,216    |                                         | 3FE.....                                 |
| 64828C               | AA | 7 | New Residential Mtg Ln Tr RMBS Ser 2018-..... |         | 04/30/2018..... | Wells Fargo Securities LLC.....    |                           | 6,336,917   | 6,176,471  | 24,706                                  | 1FE.....                                 |
| 64828M               | AA | 5 | New Residential Mtg Ln Tr RMBS Ser 2017-..... |         | 04/17/2018..... | Morgan Stanley & Co LLC.....       |                           | 6,592,291   | 6,501,875  | 13,004                                  | 1FM.....                                 |
| 655044               | AP | 0 | Noble Energy Inc Sr Nt 3.850% 01/15/28.....   |         | 05/21/2018..... | JP Morgan Securities LLC.....      |                           | 4,827,420   | 5,000,000  | 59,461                                  | 2FE.....                                 |
| 70325E               | AC | 4 | Pathway Partners Vet Mgmt LLC Delayed Dr..... |         | 04/30/2018..... | Tax Free Exchange.....             |                           | 281,132     | 281,132    |                                         | 3FE.....                                 |
| 75973F               | AA | 9 | Renew Financial LBASS Ser 2018-1 CI A.....    |         | 06/12/2018..... | Barclays Capital Inc.....          |                           | 5,248,010   | 5,250,000  |                                         | 1FE.....                                 |
| 88031R               | AA | 6 | Tenaska Alabama II Partners LP Sr Sec Nt..... |         | 06/28/2018..... | Seaport Global Securities LLC..... |                           | 2,138,657   | 2,029,568  | 691                                     | 2FE.....                                 |
| 915328               | AU | 2 | Upland Ltd CLO Ser 2016-1A CI A1AR 3.3.....   |         | 04/25/2018..... | Citigroup.....                     |                           | 11,000,000  | 11,000,000 |                                         | 1FE.....                                 |
| 928432               | A@ | 2 | Visual Edge Technology Inc Delayed Draw.....  |         | 04/02/2018..... | Direct.....                        |                           | 336,678     | 340,079    |                                         | 3FE.....                                 |
| 92939G               | AA | 5 | WFLD Mortgage Tr CMBS Ser 2014-MONT CI A..... |         | 06/29/2018..... | Goldman Sachs & Company.....       |                           | 5,987,813   | 6,000,000  | 1,293                                   | 1FM.....                                 |

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) |
| 95001N                                                           | AW          | 8 |         | 06/28/2018    | Wells Fargo Securities LLC  |                           | 5,149,730   | 5,000,000   | 9,216                                   | 1FE                                      |
| 000000                                                           | 00          | 0 | A       | 06/01/2018    | JP Morgan Securities LLC    |                           | 1,179,857   | 1,176,915   |                                         | 4FE                                      |
| 000000                                                           | 00          | 0 | A       | 06/29/2018    | Tax Free Exchange           |                           | 2,266,825   | 2,264,902   |                                         | 4FE                                      |
| 000000                                                           | 00          | 0 | A       | 06/01/2018    | JP Morgan Securities LLC    |                           | 1,827,643   | 1,823,085   |                                         | 4FE                                      |
| 000000                                                           | 00          | 0 | A       | 06/29/2018    | Interest Capitalization     |                           | 106,132     | 106,132     |                                         | 6*                                       |
| 000000                                                           | 00          | 0 | A       | 06/08/2018    | Barclays Capital Inc.       |                           | 500,000     | 500,000     |                                         | 2FE                                      |
| 134808                                                           | AC          | 8 | A       | 04/26/2018    | Direct                      |                           | 2,170,000   | 2,170,000   |                                         | 4FE                                      |
| 136385                                                           | AX          | 9 | A       | 06/13/2018    | Barclays Capital Inc.       |                           | 1,218,828   | 1,250,000   | 11,015                                  | 2FE                                      |
| 35905B                                                           | AA          | 5 | A       | 06/20/2018    | Direct                      |                           | 1,087,262   | 1,100,000   |                                         | 4FE                                      |
| 448055                                                           | AK          | 9 | A       | 06/27/2018    | Cantor Fitzgerald & Co.     |                           | 5,684,761   | 5,675,000   | 46,661                                  | 2FE                                      |
| 67077M                                                           | AA          | 6 | A       | 04/10/2018    | Tax Free Exchange           |                           | 1,029,349   | 1,000,000   | 26,181                                  | 2FE                                      |
| 67077M                                                           | AH          | 1 | A       | 04/10/2018    | Tax Free Exchange           |                           | 11,207,120  | 11,175,000  | 178,102                                 | 2FE                                      |
| 67077M                                                           | AJ          | 7 | A       | 04/10/2018    | Tax Free Exchange           |                           | 9,678,289   | 9,900,000   | 7,796                                   | 2FE                                      |
| 000000                                                           | 00          | 0 | D       | 06/06/2018    | Direct                      |                           | 127,588     | 150,000     | 5,420                                   | 4FE                                      |
| 000000                                                           | 00          | 0 | D       | 05/09/2018    | Direct                      |                           | 581,334     | 584,000     | 18,376                                  | 4FE                                      |
| 000000                                                           | 00          | 0 | D       | 06/05/2018    | Direct                      |                           | 188,000     | 200,000     | 4,712                                   | 3FE                                      |
| 02034#                                                           | AA          | 0 | D       | 06/07/2018    | Morgan Stanley & Co LLC     |                           | 1,999,962   | 1,994,975   |                                         | 4FE                                      |
| 05565Q                                                           | DF          | 2 | D       | 06/27/2018    | Wells Fargo Securities LLC  |                           | 2,365,975   | 2,500,000   | 34,151                                  | 1FE                                      |
| 05959L                                                           | AG          | 8 | D       | 04/12/2018    | Direct                      |                           | 475,000     | 475,000     |                                         | 3FE                                      |
| 445640                                                           | AB          | 1 | D       | 05/24/2018    | Direct                      |                           | 332,437     | 335,000     |                                         | 3FE                                      |
| 48667Q                                                           | AS          | 4 | D       | 04/17/2018    | Direct                      |                           | 321,766     | 325,000     |                                         | 2FE                                      |
| 53227Q                                                           | AA          | 6 | D       | 04/25/2018    | Direct                      |                           | 348,198     | 350,000     |                                         | 4FE                                      |
| 83006L                                                           | AB          | 9 | D       | 04/26/2018    | Direct                      |                           | 985,000     | 985,000     |                                         | 4FE                                      |
| 893870                                                           | AX          | 3 | D       | 04/26/2018    | Direct                      |                           | 463,721     | 465,000     |                                         | 4FE                                      |
| G6764@                                                           | AA          | 2 | D       | 04/25/2018    | Bank of America BISD Dealer |                           | 13,900,000  | 13,900,000  |                                         | 2Z                                       |
| P57908                                                           | AF          | 5 | D       | 06/11/2018    | Direct                      |                           | 425,125     | 475,000     | 6,666                                   | 2FE                                      |
| P6460M                                                           | AJ          | 3 | D       | 05/02/2018    | Direct                      |                           | 1,486,906   | 1,375,000   | 56,604                                  | 4FE                                      |
| 3899999. Total - Bonds - Industrial and Miscellaneous            |             |   |         |               |                             |                           | 361,078,174 | 361,349,481 | 893,987                                 | XXX                                      |
| 8399997. Total - Bonds - Part 3                                  |             |   |         |               |                             |                           | 475,403,446 | 474,918,342 | 1,047,050                               | XXX                                      |
| 8399999. Total - Bonds                                           |             |   |         |               |                             |                           | 475,403,446 | 474,918,342 | 1,047,050                               | XXX                                      |
| Preferred Stocks - Industrial and Miscellaneous                  |             |   |         |               |                             |                           |             |             |                                         |                                          |
| 40052V                                                           | AF          | 1 | D       | 04/12/2018    | Direct                      | 275,000.000               | 275,000     |             |                                         | P3LFE                                    |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous |             |   |         |               |                             |                           | 275,000     | XXX         | 0                                       | XXX                                      |
| 8999997. Total - Preferred Stocks - Part 3                       |             |   |         |               |                             |                           | 275,000     | XXX         | 0                                       | XXX                                      |
| 8999999. Total - Preferred Stocks                                |             |   |         |               |                             |                           | 275,000     | XXX         | 0                                       | XXX                                      |
| Common Stocks - Industrial and Miscellaneous                     |             |   |         |               |                             |                           |             |             |                                         |                                          |
| 69120#                                                           | 10          | 6 |         | 06/27/2018    | Direct                      | 68,461.450                | 1,061,152   | XXX         |                                         | L                                        |
| 69562K                                                           | 50          | 6 |         | 06/28/2018    | Tax Free Exchange           | 584.000                   | 29,535      | XXX         |                                         | L                                        |
| 000000                                                           | 00          | 0 | A       | 05/23/2018    | Taxable Exchange            | 177,745.000               | 1,175,774   | XXX         |                                         | L                                        |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous    |             |   |         |               |                             |                           | 2,266,461   | XXX         | 0                                       | XXX                                      |
| Common Stocks - Mutual Funds                                     |             |   |         |               |                             |                           |             |             |                                         |                                          |
| 63867N                                                           | 21          | 6 |         | 06/12/2018    | Direct                      | 4.000                     | 57          | XXX         |                                         | L                                        |
| 63867N                                                           | 50          | 5 |         | 06/12/2018    | Direct                      | 11.290                    | 95          | XXX         |                                         | L                                        |
| 63867R                                                           | 61          | 3 |         | 06/08/2018    | Direct                      | 0.130                     | 3           | XXX         |                                         | L                                        |
| 63868C                                                           | 77          | 1 |         | 06/29/2018    | Direct                      | 8.070                     | 77          | XXX         |                                         | L                                        |
| 9299999. Total - Common Stocks - Mutual Funds                    |             |   |         |               |                             |                           | 232         | XXX         | 0                                       | XXX                                      |

QE04.2

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) |
| 9799997.             | Total - Common Stocks - Part 3.....             |         |               |                |                           | 2,266,693   | XXX       | 0                                       | XXX.....                                 |
| 9799999.             | Total - Common Stocks.....                      |         |               |                |                           | 2,266,693   | XXX       | 0                                       | XXX.....                                 |
| 9899999.             | Total - Preferred and Common Stocks.....        |         |               |                |                           | 2,541,693   | XXX       | 0                                       | XXX.....                                 |
| 9999999.             | Total - Bonds, Preferred and Common Stocks..... |         |               |                |                           | 477,945,139 | XXX       | 1,047,050                               | XXX.....                                 |

(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                                                 |   | F<br>o<br>r<br>e<br>i<br>g<br>n              | Disposal<br>Date     | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value       | Actual Cost     | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation<br>or Market<br>Indicator (a) |     |
| Bonds - U.S. Government                             |                                                             |   |                                              |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 36179S                                              | T7                                                          | 2 | GNMA Pool MA4174                             | 5.000% 11/20/24..... | 06/01/2018.       | Paydown.....                 |               | .....1,253      | .....1,253      | .....1,297                                    | .....1,292                                        |                                                    | .....(39)                                                                 |                                            | .....(39)                                           | .....1,253                                          |                                                   |                                        | .....0                              | .....26                                                             | 11/20/2024.                               | 1.....                                            |     |
| 36202C                                              | 4P                                                          | 5 | GNMA Pool #2630                              | 6.500% 08/20/28..... | 06/01/2018.       | Paydown.....                 |               | .....391        | .....391        | .....411                                      | .....406                                          |                                                    | .....(15)                                                                 |                                            | .....(15)                                           | .....391                                            |                                                   |                                        | .....0                              | .....11                                                             | 08/20/2028.                               | 1.....                                            |     |
| 38377N                                              | N7                                                          | 5 | GNMA REMIC Ser 2010-164 CI BD                |                      | 06/01/2018.       | Paydown.....                 |               | .....983,483    | .....983,483    | .....970,925                                  | .....979,751                                      |                                                    | .....3,732                                                                |                                            | .....3,732                                          | .....983,483                                        |                                                   |                                        | .....0                              | .....14,410                                                         | 09/20/2037.                               | 1.....                                            |     |
|                                                     |                                                             |   | 3.500% 0                                     |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 38377U                                              | PV                                                          | 4 | GNMA REMIC Ser 2011-34 CI PB                 | 4.000% 08            | 06/01/2018.       | Paydown.....                 |               | .....562,326    | .....562,326    | .....543,094                                  | .....557,763                                      |                                                    | .....4,563                                                                |                                            | .....4,563                                          | .....562,326                                        |                                                   |                                        | .....0                              | .....9,295                                                          | 08/20/2039.                               | 1.....                                            |     |
| 455780                                              | AG                                                          | 1 | Indonesia (Republic of) AID Sr Nt            | 8.90.....            | 06/01/2018.       | Redemption                   | 100.0000..... | .....50,000     | .....50,000     | .....54,500                                   | .....51,229                                       |                                                    | .....(1,229)                                                              |                                            | .....(1,229)                                        | .....50,000                                         |                                                   |                                        | .....0                              | .....2,225                                                          | 06/01/2021.                               | 1.....                                            |     |
| 491798                                              | AA                                                          | 2 | Kenya (Republic of) AID Sr Nt                | 10.000% 1.....       | 04/15/2018.       | Redemption                   | 100.0000..... | .....58,824     | .....58,824     | .....64,265                                   | .....59,306                                       |                                                    | .....(483)                                                                |                                            | .....(483)                                          | .....58,824                                         |                                                   |                                        | .....0                              | .....2,941                                                          | 10/15/2018.                               | 1.....                                            |     |
| 911760                                              | EJ                                                          | 1 | Vendee Mtg Tr RMBS REMIC Ser 1994-2          |                      | 06/01/2018.       | Paydown.....                 |               | .....123,826    | .....123,826    | .....121,109                                  | .....122,601                                      |                                                    | .....1,225                                                                |                                            | .....1,225                                          | .....123,826                                        |                                                   |                                        | .....0                              | .....3,204                                                          | 06/15/2024.                               | 1.....                                            |     |
|                                                     |                                                             |   | 3ZB                                          |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 911760                                              | GT                                                          | 7 | Vendee Mtg Tr RMBS REMIC Ser 1995-3          | 1Z                   | 06/01/2018.       | Paydown.....                 |               | .....92,410     | .....92,410     | .....94,982                                   | .....93,373                                       |                                                    | .....(964)                                                                |                                            | .....(964)                                          | .....92,410                                         |                                                   |                                        | .....0                              | .....2,940                                                          | 09/15/2025.                               | 1.....                                            |     |
| 911760                                              | HH                                                          | 2 | Vendee Mtg Tr RMBS REMIC Ser 1996-2          | 1Z                   | 06/01/2018.       | Paydown.....                 |               | .....100,325    | .....100,325    | .....99,826                                   | .....99,930                                       |                                                    | .....395                                                                  |                                            | .....395                                            | .....100,325                                        |                                                   |                                        | .....0                              | .....2,790                                                          | 06/15/2026.                               | 1.....                                            |     |
| 911760                                              | LQ                                                          | 7 | Vendee Mtg Tr RMBS REMIC Ser 1998-2          | CI 1                 | 06/01/2018.       | Paydown.....                 |               | .....48,994     | .....48,994     | .....51,443                                   | .....50,133                                       |                                                    | .....(1,139)                                                              |                                            | .....(1,139)                                        | .....48,994                                         |                                                   |                                        | .....0                              | .....1,404                                                          | 06/15/2028.                               | 1.....                                            |     |
| 912828                                              | UX                                                          | 6 | U S Treasury 04/15/2018 TIPS                 | 0.125% 04.....       | 04/15/2018.       | Maturity.....                |               | .....36,534,360 | .....34,000,000 | .....35,678,345                               | .....36,326,742                                   | .....(864,323)                                     | .....(45,259)                                                             |                                            | .....(909,582)                                      | .....35,417,160                                     |                                                   | .....1,117,200                         | .....1,117,200                      | .....22,834                                                         | 04/15/2018.                               | 1.....                                            |     |
| 0599999.                                            | Total - Bonds - U.S. Government.....                        |   |                                              |                      |                   |                              |               | .....38,556,192 | .....36,021,832 | .....37,680,197                               | .....38,342,526                                   | .....(864,323)                                     | .....(39,213)                                                             | .....0                                     | .....(903,536)                                      | .....0                                              | .....37,438,992                                   | .....0                                 | .....1,117,200                      | .....1,117,200                                                      | .....62,080                               | XXX                                               | XXX |
| Bonds - All Other Government                        |                                                             |   |                                              |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 040114                                              | GW                                                          | 4 | Argentina (Republic of) Sr Nt                | 6.875% 0.....        | D 04/27/2018.     | Direct.....                  |               | .....551,775    | .....525,000    | .....562,581                                  | .....556,472                                      |                                                    | .....(2,909)                                                              |                                            | .....(2,909)                                        | .....553,564                                        |                                                   | .....(1,789)                           | .....(1,789)                        | .....18,949                                                         | 04/22/2021.                               | 4FE.....                                          |     |
| 040114                                              | HK                                                          | 9 | Argentina (Republic of) Sr Nt                | 5.625% 0.....        | D 04/27/2018.     | Direct.....                  |               | .....1,241,290  | .....1,229,000  | .....1,284,800                                | .....1,282,838                                    | .....766                                           | .....(4,076)                                                              |                                            | .....(3,310)                                        | .....1,279,528                                      |                                                   | .....(38,238)                          | .....(38,238)                       | .....52,809                                                         | 01/26/2022.                               | 4FE.....                                          |     |
| G1981@                                              | AA                                                          | 0 | Cayman Islands (Govt of) Gtd Sr Nt           | 4.8.....             | D 06/01/2018.     | Redemption                   | 100.0000..... | .....186,726    | .....186,726    | .....186,726                                  | .....186,726                                      |                                                    |                                                                           |                                            | .....0                                              | .....186,726                                        |                                                   |                                        | .....0                              | .....4,528                                                          | 03/01/2019.                               | 1.....                                            |     |
| 1099999.                                            | Total - Bonds - All Other Government.....                   |   |                                              |                      |                   |                              |               | .....1,979,791  | .....1,940,726  | .....2,034,107                                | .....2,026,036                                    | .....766                                           | .....(6,985)                                                              | .....0                                     | .....(6,219)                                        | .....0                                              | .....2,019,818                                    | .....0                                 | .....(40,027)                       | .....(40,027)                                                       | .....76,286                               | XXX                                               | XXX |
| Bonds - U.S. States, Territories and Possessions    |                                                             |   |                                              |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 34153P                                              | JB                                                          | 5 | Florida St Bd Ed GO Pub Cap Outlay Ser B     |                      | 06/01/2018.       | Redemption                   | 101.0000..... | .....1,434,200  | .....1,420,000  | .....1,471,088                                | .....1,436,032                                    |                                                    | .....(1,832)                                                              |                                            | .....(1,832)                                        | .....1,434,200                                      |                                                   |                                        | .....0                              | .....35,500                                                         | 06/01/2023.                               | 1FE.....                                          |     |
| 604129                                              | HK                                                          | 5 | Minnesota St GO Pub & Recr Fac Imp Ser A     |                      | 06/01/2018.       | Redemption                   | 100.0000..... | .....9,000,000  | .....9,000,000  | .....9,397,714                                | .....9,032,177                                    |                                                    | .....(32,177)                                                             |                                            | .....(32,177)                                       | .....9,000,000                                      |                                                   |                                        | .....0                              | .....225,000                                                        | 06/01/2020.                               | 1FE.....                                          |     |
|                                                     |                                                             |   |                                              |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 83710D                                              | 3X                                                          | 4 | South Carolina St GO Ref-St Hwy-Ser A.....   |                      | 06/01/2018.       | Maturity.....                |               | .....3,000,000  | .....3,000,000  | .....3,173,705                                | .....3,027,761                                    |                                                    | .....(27,761)                                                             |                                            | .....(27,761)                                       | .....3,000,000                                      |                                                   |                                        | .....0                              | .....75,000                                                         | 06/01/2018.                               | 1FE.....                                          |     |
| 83710D                                              | X6                                                          | 0 | South Carolina St GO Economic Dev-Ser A..... |                      | 04/01/2018.       | Maturity.....                |               | .....4,000,000  | .....4,000,000  | .....4,341,381                                | .....4,023,946                                    |                                                    | .....(23,946)                                                             |                                            | .....(23,946)                                       | .....4,000,000                                      |                                                   |                                        | .....0                              | .....100,000                                                        | 04/01/2018.                               | 1FE.....                                          |     |
| 880541                                              | MQ                                                          | 7 | Tennessee St GO Ser C                        | 5.000% 05/01/23..... | 05/01/2018.       | Redemption                   | 100.0000..... | .....3,000,000  | .....3,000,000  | .....3,180,882                                | .....3,016,849                                    |                                                    | .....(16,849)                                                             |                                            | .....(16,849)                                       | .....3,000,000                                      |                                                   |                                        | .....0                              | .....75,000                                                         | 05/01/2023.                               | 1FE.....                                          |     |
| 880541                                              | MR                                                          | 5 | Tennessee St GO Ser C                        | 5.000% 05/01/24..... | 05/01/2018.       | Redemption                   | 100.0000..... | .....3,145,000  | .....3,145,000  | .....3,345,726                                | .....3,161,828                                    |                                                    | .....(16,828)                                                             |                                            | .....(16,828)                                       | .....3,145,000                                      |                                                   |                                        | .....0                              | .....78,625                                                         | 05/01/2024.                               | 1FE.....                                          |     |
| 97705L                                              | SJ                                                          | 7 | Wisconsin St GO Ser A                        | 5.000% 05/01/20..... | 05/01/2018.       | Redemption                   | 100.0000..... | .....5,150,000  | .....5,150,000  | .....5,448,842                                | .....5,166,912                                    |                                                    | .....(16,912)                                                             |                                            | .....(16,912)                                       | .....5,150,000                                      |                                                   |                                        | .....0                              | .....128,750                                                        | 05/01/2020.                               | 1FE.....                                          |     |
| 1799999.                                            | Total - Bonds - U.S. States, Territories & Possessions..... |   |                                              |                      |                   |                              |               | .....28,729,200 | .....28,715,000 | .....30,359,338                               | .....28,865,505                                   | .....0                                             | .....(136,305)                                                            | .....0                                     | .....(136,305)                                      | .....0                                              | .....28,729,200                                   | .....0                                 | .....0                              | .....0                                                              | .....717,875                              | XXX                                               | XXX |
| Bonds - U.S. Political Subdivisions of States       |                                                             |   |                                              |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 586145                                              | UD                                                          | 4 | Memphis TN GO Ref Gen Impt                   | 5.000% 04/0          | 04/01/2018.       | Redemption                   | 100.0000..... | .....6,375,000  | .....6,375,000  | .....6,753,101                                | .....6,386,421                                    |                                                    | .....(11,421)                                                             |                                            | .....(11,421)                                       | .....6,375,000                                      |                                                   |                                        | .....0                              | .....159,375                                                        | 04/01/2023.                               | 1FE.....                                          |     |
| 2499999.                                            | Total - Bonds - U.S. Political Subdivisions of States.....  |   |                                              |                      |                   |                              |               | .....6,375,000  | .....6,375,000  | .....6,753,101                                | .....6,386,421                                    | .....0                                             | .....(11,421)                                                             | .....0                                     | .....(11,421)                                       | .....0                                              | .....6,375,000                                    | .....0                                 | .....0                              | .....0                                                              | .....159,375                              | XXX                                               | XXX |
| Bonds - U.S. Special Revenue and Special Assessment |                                                             |   |                                              |                      |                   |                              |               |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                   |     |
| 3128F2                                              | EB                                                          | 7 | FHLMC Gold PC Pool #D62830                   | 7.000% 08/1          | 06/01/2018.       | Paydown.....                 |               | .....341        | .....341        | .....332                                      | .....335                                          |                                                    | .....6                                                                    |                                            | .....6                                              | .....341                                            |                                                   |                                        | .....0                              | .....10                                                             | 08/15/2025.                               | 1.....                                            |     |
| 3128F2                                              | FX                                                          | 8 | FHLMC Gold PC Pool #D62882                   | 7.000% 08/1          | 06/01/2018.       | Paydown.....                 |               | .....1,095      | .....1,095      | .....1,066                                    | .....1,077                                        |                                                    | .....18                                                                   |                                            | .....18                                             | .....1,095                                          |                                                   |                                        | .....0                              | .....32                                                             | 08/15/2025.                               | 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<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| QE05.1               | 3128NE      | AS | 9 |                                 | 06/01/2018.   | Paydown.....      |                           | 4,601         | 4,601     | 4,644       | 4,640                                   |                                          | (39)                                      |                                                           | (39)                                 |                                            | 4,601                                         |                                          |                                  | 0                             | 77                                                   | 10/25/2035.                      | 1.....                                   |
|                      | 312903      | HR | 1 |                                 | 06/15/2018.   | Paydown.....      |                           | 6,844         | 6,844     | 6,933       | 6,836                                   |                                          | 8                                         |                                                           | 8                                    |                                            | 6,844                                         |                                          |                                  | 0                             | 242                                                  | 05/15/2021.                      | 1.....                                   |
|                      | 312905      | E4 | 0 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,843         | 1,843     | 1,832       | 1,835                                   |                                          | 8                                         |                                                           | 8                                    |                                            | 1,843                                         |                                          |                                  | 0                             | 64                                                   | 05/15/2021.                      | 1.....                                   |
|                      | 312905      | YJ | 5 |                                 | 06/01/2018.   | Paydown.....      |                           | 3,717         | 3,717     | 3,922       | 3,791                                   |                                          | (74)                                      |                                                           | (74)                                 |                                            | 3,717                                         |                                          |                                  | 0                             | 139                                                  | 05/15/2021.                      | 1.....                                   |
|                      | 312906      | E5 | 5 |                                 | 06/01/2018.   | Paydown.....      |                           | 2,219         | 2,219     | 2,135       | 2,198                                   |                                          | 21                                        |                                                           | 21                                   |                                            | 2,219                                         |                                          |                                  | 0                             | 75                                                   | 08/15/2021.                      | 1.....                                   |
|                      | 312913      | ZE | 9 |                                 | 06/01/2018.   | Paydown.....      |                           | 6,105         | 6,105     | 6,262       | 6,164                                   |                                          | (59)                                      |                                                           | (59)                                 |                                            | 6,105                                         |                                          |                                  | 0                             | 184                                                  | 12/15/2022.                      | 1.....                                   |
|                      | 312915      | UF | 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 38,639        | 38,639    | 39,746      | 39,061                                  |                                          | (421)                                     |                                                           | (421)                                |                                            | 38,639                                        |                                          |                                  | 0                             | 1,158                                                | 05/15/2023.                      | 1.....                                   |
|                      | 31292G      | PB | 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 162           | 162       | 157         | 158                                     |                                          | 3                                         |                                                           | 3                                    |                                            | 162                                           |                                          |                                  | 0                             | 5                                                    | 08/15/2025.                      | 1.....                                   |
|                      | 3132GK      | ZN | 9 |                                 | 06/01/2018.   | Paydown.....      |                           | 972,524       | 972,524   | 1,010,811   | 1,008,811                               |                                          | (36,286)                                  |                                                           | (36,286)                             |                                            | 972,524                                       |                                          |                                  | 0                             | 14,283                                               | 11/15/2041.                      | 1.....                                   |
|                      | 3132GL      | XT | 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 452,508       | 452,508   | 470,256     | 469,114                                 |                                          | (16,607)                                  |                                                           | (16,607)                             |                                            | 452,508                                       |                                          |                                  | 0                             | 7,462                                                | 01/15/2042.                      | 1.....                                   |
|                      | 3132GR      | AS | 0 |                                 | 06/01/2018.   | Paydown.....      |                           | 750,295       | 750,295   | 779,783     | 777,929                                 |                                          | (27,634)                                  |                                                           | (27,634)                             |                                            | 750,295                                       |                                          |                                  | 0                             | 11,720                                               | 02/15/2042.                      | 1.....                                   |
|                      | 3132GR      | ZW | 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 137,518       | 137,518   | 141,734     | 141,573                                 |                                          | (4,055)                                   |                                                           | (4,055)                              |                                            | 137,518                                       |                                          |                                  | 0                             | 2,005                                                | 03/15/2042.                      | 1.....                                   |
|                      | 3132GT      | GV | 3 |                                 | 06/01/2018.   | Paydown.....      |                           | 631,865       | 631,865   | 656,602     | 655,033                                 |                                          | (23,168)                                  |                                                           | (23,168)                             |                                            | 631,865                                       |                                          |                                  | 0                             | 9,043                                                | 04/15/2042.                      | 1.....                                   |
|                      | 3132GT      | JE | 8 |                                 | 06/01/2018.   | Paydown.....      |                           | 4,766         | 4,766     | 4,793       |                                         |                                          | (28)                                      |                                                           | (28)                                 |                                            | 4,766                                         |                                          |                                  | 0                             | 28                                                   | 05/15/2042.                      | 1.....                                   |
|                      | 31335G      | EC | 5 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,840         | 1,840     | 1,797       | 1,814                                   |                                          | 25                                        |                                                           | 25                                   |                                            | 1,840                                         |                                          |                                  | 0                             | 46                                                   | 03/15/2024.                      | 1.....                                   |
|                      | 3133T3      | KF | 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 14,388        | 14,388    | 15,116      | 14,625                                  |                                          | (236)                                     |                                                           | (236)                                |                                            | 14,388                                        |                                          |                                  | 0                             | 378                                                  | 12/15/2023.                      | 1.....                                   |
|                      | 3133T3      | Q2 | 7 |                                 | 06/01/2018.   | Paydown.....      |                           | 19,554        | 19,554    | 20,231      | 19,813                                  |                                          | (258)                                     |                                                           | (258)                                |                                            | 19,554                                        |                                          |                                  | 0                             | 547                                                  | 02/15/2024.                      | 1.....                                   |
|                      | 3133T3      | X8 | 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 41,968        | 41,968    | 42,231      | 41,991                                  |                                          | (23)                                      |                                                           | (23)                                 |                                            | 41,968                                        |                                          |                                  | 0                             | 1,115                                                | 02/15/2024.                      | 1.....                                   |
|                      | 3133T6      | M4 | 0 |                                 | 06/01/2018.   | Paydown.....      |                           | 13,162        | 13,162    | 13,569      | 13,341                                  |                                          | (179)                                     |                                                           | (179)                                |                                            | 13,162                                        |                                          |                                  | 0                             | 364                                                  | 04/15/2026.                      | 1.....                                   |
|                      | 3133TA      | CQ | 3 |                                 | 06/01/2018.   | Paydown.....      |                           | 3,704         | 3,704     | 3,823       | 3,745                                   |                                          | (41)                                      |                                                           | (41)                                 |                                            | 3,704                                         |                                          |                                  | 0                             | 108                                                  | 06/17/2027.                      | 1.....                                   |
|                      | 3133TC      | 6P | 8 |                                 | 06/01/2018.   | Paydown.....      |                           | 43,638        | 43,638    | 45,310      | 44,528                                  |                                          | (890)                                     |                                                           | (890)                                |                                            | 43,638                                        |                                          |                                  | 0                             | 1,329                                                | 11/20/2027.                      | 1.....                                   |
|                      | 3133TH      | RV | 1 |                                 | 06/01/2018.   | Paydown.....      |                           | 88,221        | 88,221    | 87,959      | 88,001                                  |                                          | 221                                       |                                                           | 221                                  |                                            | 88,221                                        |                                          |                                  | 0                             | 2,174                                                | 01/15/2019.                      | 1.....                                   |
|                      | 31342A      | P4 | 5 |                                 | 06/01/2018.   | Paydown.....      |                           | 30,533        | 30,533    | 30,502      | 30,293                                  |                                          | 240                                       |                                                           | 240                                  |                                            | 30,533                                        |                                          |                                  | 0                             | 521                                                  | 03/25/2033.                      | 1.....                                   |
|                      | 31356B      | CJ | 7 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,569         | 1,569     | 1,405       | 1,476                                   |                                          | 93                                        |                                                           | 93                                   |                                            | 1,569                                         |                                          |                                  | 0                             | 39                                                   | 03/15/2024.                      | 1.....                                   |
|                      | 31358E      | MW | 9 |                                 | 06/01/2018.   | Paydown.....      |                           | 5,140         | 5,140     | 5,770       | 5,287                                   |                                          | (147)                                     |                                                           | (147)                                |                                            | 5,140                                         |                                          |                                  | 0                             | 217                                                  | 06/25/2020.                      | 1.....                                   |
|                      | 31358E      | RK | 0 |                                 | 06/01/2018.   | Paydown.....      |                           | 7,037         | 7,037     | 6,871       | 6,972                                   |                                          | 65                                        |                                                           | 65                                   |                                            | 7,037                                         |                                          |                                  | 0                             | 238                                                  | 07/25/2020.                      | 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                                       |
|----------------------|-------------|------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |             |      |                                 | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| CUSIP Identification | Description |      | F<br>o<br>r<br>e<br>i<br>g<br>n |               |                   |                           |               |           |             |                                         | 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. |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| QE05.2               | 31358E      | XG 2 |                                 | 06/01/2018.   | Paydown.....      |                           | 3,293         | 3,293     | 3,283       | 3,274                                   |                                          | 19                                        |                                                           | 19                                   |                                            | 3,293                                         |                                          |                                  | 0                             | 127                                                  | 07/25/2020.                      | 1.....                                   |
|                      | 31358G      | PP 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,356         | 1,356     | 1,460       | 1,379                                   |                                          | (23)                                      |                                                           | (23)                                 |                                            | 1,356                                         |                                          |                                  | 0                             | 51                                                   | 05/25/2021.                      | 1.....                                   |
|                      | 31358G      | X4 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,055         | 1,055     | 1,036       | 1,046                                   |                                          | 9                                         |                                                           | 9                                    |                                            | 1,055                                         |                                          |                                  | 0                             | 38                                                   | 06/25/2021.                      | 1.....                                   |
|                      | 31358H      | GT 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 648           | 648       | 623         | 640                                     |                                          | 8                                         |                                                           | 8                                    |                                            | 648                                           |                                          |                                  | 0                             | 21                                                   | 07/25/2021.                      | 1.....                                   |
|                      | 31358H      | XU 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 4,941         | 4,941     | 5,148       | 4,975                                   |                                          | (33)                                      |                                                           | (33)                                 |                                            | 4,941                                         |                                          |                                  | 0                             | 173                                                  | 07/25/2021.                      | 1.....                                   |
|                      | 31358M      | P4 0 |                                 | 06/01/2018.   | Paydown.....      |                           | 9,800         | 9,800     | 10,195      | 9,879                                   |                                          | (80)                                      |                                                           | (80)                                 |                                            | 9,800                                         |                                          |                                  | 0                             | 295                                                  | 05/25/2022.                      | 1.....                                   |
|                      | 31358M      | WZ 3 |                                 | 06/01/2018.   | Paydown.....      |                           | 4,625         | 4,625     | 4,546       | 4,567                                   |                                          | 58                                        |                                                           | 58                                   |                                            | 4,625                                         |                                          |                                  | 0                             | 133                                                  | 04/25/2022.                      | 1.....                                   |
|                      | 31358N      | 5B 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 7,855         | 7,855     | 8,081       | 7,915                                   |                                          | (60)                                      |                                                           | (60)                                 |                                            | 7,855                                         |                                          |                                  | 0                             | 227                                                  | 07/25/2022.                      | 1.....                                   |
|                      | 31359B      | DN 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,449         | 1,449     | 1,427       | 1,436                                   |                                          | 12                                        |                                                           | 12                                   |                                            | 1,449                                         |                                          |                                  | 0                             | 33                                                   | 07/25/2023.                      | 1.....                                   |
|                      | 31359B      | ZK 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 17,105        | 17,105    | 16,881      | 16,995                                  |                                          | 111                                       |                                                           | 111                                  |                                            | 17,105                                        |                                          |                                  | 0                             | 467                                                  | 07/25/2023.                      | 1.....                                   |
|                      | 31359Q      | LQ 5 |                                 | 06/01/2018.   | Paydown.....      |                           | 49,682        | 49,682    | 48,704      | 49,094                                  |                                          | 588                                       |                                                           | 588                                  |                                            | 49,682                                        |                                          |                                  | 0                             | 1,338                                                | 09/18/2027.                      | 1.....                                   |
|                      | 31359V      | BH 5 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,781         | 1,781     | 1,826       | 1,805                                   |                                          | (25)                                      |                                                           | (25)                                 |                                            | 1,781                                         |                                          |                                  | 0                             | 47                                                   | 10/17/2038.                      | 1.....                                   |
|                      | 313602      | 3E 2 |                                 | 06/01/2018.   | Paydown.....      |                           | 3,547         | 3,547     | 3,535       | 3,526                                   |                                          | 20                                        |                                                           | 20                                   |                                            | 3,547                                         |                                          |                                  | 0                             | 143                                                  | 10/25/2019.                      | 1.....                                   |
|                      | 313602      | W4 2 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,938         | 1,938     | 1,864       | 1,919                                   |                                          | 19                                        |                                                           | 19                                   |                                            | 1,938                                         |                                          |                                  | 0                             | 70                                                   | 10/25/2019.                      | 1.....                                   |
|                      | 313603      | 2H 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,628         | 1,628     | 1,626       | 1,619                                   |                                          | 9                                         |                                                           | 9                                    |                                            | 1,628                                         |                                          |                                  | 0                             | 64                                                   | 04/25/2020.                      | 1.....                                   |
|                      | 313603      | 5J 7 |                                 | 06/01/2018.   | Paydown.....      |                           | 27,117        | 27,117    | 29,590      | 27,575                                  |                                          | (457)                                     |                                                           | (457)                                |                                            | 27,117                                        |                                          |                                  | 0                             | 952                                                  | 04/25/2020.                      | 1.....                                   |
|                      | 313603      | GW 6 |                                 | 06/01/2018.   | Paydown.....      |                           | 536           | 536       | 519         | 531                                     |                                          | 5                                         |                                                           | 5                                    |                                            | 536                                           |                                          |                                  | 0                             | 20                                                   | 11/25/2019.                      | 1.....                                   |
|                      | 313603      | JJ 2 |                                 | 06/01/2018.   | Paydown.....      |                           | 1,430         | 1,430     | 1,420       | 1,422                                   |                                          | 8                                         |                                                           | 8                                    |                                            | 1,430                                         |                                          |                                  | 0                             | 52                                                   | 12/25/2019.                      | 1.....                                   |
|                      | 313603      | QH 8 |                                 | 06/01/2018.   | Paydown.....      |                           | 665           | 665       | 654         | 660                                     |                                          | 5                                         |                                                           | 5                                    |                                            | 665                                           |                                          |                                  | 0                             | 26                                                   | 01/25/2020.                      | 1.....                                   |
|                      | 313603      | TW 2 |                                 | 06/01/2018.   | Paydown.....      |                           | 17,706        | 17,706    | 19,470      | 17,896                                  |                                          | (190)                                     |                                                           | (190)                                |                                            | 17,706                                        |                                          |                                  | 0                             | 662                                                  | 01/25/2020.                      | 1.....                                   |
|                      | 31373U      | ZC 4 |                                 | 06/01/2018.   | Paydown.....      |                           | 173           | 173       | 182         | 178                                     |                                          | (5)                                       |                                                           | (5)                                  |                                            | 173                                           |                                          |                                  | 0                             | 7                                                    | 01/25/2025.                      | 1.....                                   |
|                      | 31377H      | VB 5 |                                 | 06/01/2018.   | Paydown.....      |                           | 32            | 32        | 31          | 31                                      |                                          | 1                                         |                                                           | 1                                    |                                            | 32                                            |                                          |                                  | 0                             | 1                                                    | 05/25/2027.                      | 1.....                                   |





SCHEDULE D - PART 4

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

| 1                    | 2                                                             |  |  | 3                               | 4             | 5                        | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                       |
|----------------------|---------------------------------------------------------------|--|--|---------------------------------|---------------|--------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |                                                               |  |  |                                 |               |                          |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| CUSIP Identification | Description                                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>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) |
| 649085 AA 5          | New Valley Generation II Ser 2001 5.57...                     |  |  | ..                              | 05/01/2018.   | Redemption 100.0000..... |                           | 1,173,886     | 1,173,886  | 1,203,070   | 1,180,356                               |                                          | (6,470)                                   |                                                           | (6,470)                              |                                            | 1,173,886                                     |                                          |                                  | .0                            | 32,704                                               | 05/01/2020.                      | 1FE.....                                 |
| 649876 E8 8          | New York St LocGovtAsstCorpRev Ref Ser E                      |  |  | ..                              | 04/01/2018.   | Call 100.0000.....       |                           | 30,000        | 30,000     | 33,104      | 30,817                                  |                                          | (58)                                      |                                                           | (58)                                 |                                            | 30,758                                        |                                          | (758)                            | (758)                         | 750                                                  | 04/01/2021.                      | 1FE.....                                 |
| 649876 NZ 8          | New York St LocGovtAsstCorpRev Ref MBIA-                      |  |  | ..                              | 04/01/2018.   | Call 100.0000.....       |                           | 50,000        | 50,000     | 54,347      | 51,181                                  |                                          | (84)                                      |                                                           | (84)                                 |                                            | 51,097                                        |                                          | (1,097)                          | (1,097)                       | 1,250                                                | 04/01/2021.                      | 1FE.....                                 |
| 658207 HG 3          | North Carolina Hsg Fin Agy Rev LBASS AMT                      |  |  | ..                              | 06/13/2018.   | Call 100.0000.....       |                           | 7,080,000     | 7,080,000  | 7,065,626   | 7,071,403                               |                                          | 321                                       |                                                           | 321                                  |                                            | 7,071,724                                     |                                          | 8,276                            | 8,276                         | 343,026                                              | 07/01/2027.                      | 1FE.....                                 |
| 67755C UN 7          | Ohio St Bldg Auth Rev LBASS St Facs Adul                      |  |  | ..                              | 04/01/2018.   | Redemption 100.0000..... |                           | 10,255,000    | 10,255,000 | 10,652,894  | 10,267,138                              |                                          | (12,138)                                  |                                                           | (12,138)                             |                                            | 10,255,000                                    |                                          |                                  | .0                            | 225,262                                              | 04/01/2023.                      | 1FE.....                                 |
| 843146 U6 6          | Southern IL Univ Rev Hsg & Auxiliary Fac..                    |  |  | ..                              | 04/01/2018.   | Maturity.....            |                           | 1,000,000     | 1,000,000  | 1,077,790   | 1,002,053                               |                                          | (2,053)                                   |                                                           | (2,053)                              |                                            | 1,000,000                                     |                                          |                                  | .0                            | 26,250                                               | 04/01/2018.                      | 3FE.....                                 |
| 882135 F5 0          | Texas A & M Univ Rev Fing Sys 5.000% 0                        |  |  | ..                              | 05/15/2018.   | Maturity.....            |                           | 7,685,000     | 7,685,000  | 8,220,807   | 7,726,087                               |                                          | (41,087)                                  |                                                           | (41,087)                             |                                            | 7,685,000                                     |                                          |                                  | .0                            | 192,125                                              | 05/15/2018.                      | 1FE.....                                 |
| 3199999.             | Total - Bonds - U.S. Special Revenue and Special Assessments. |  |  |                                 |               |                          |                           | 59,055,184    | 59,055,184 | 61,006,497  | 58,360,054                              | .0                                       | (370,891)                                 | .0                                                        | (370,891)                            | .0                                         | 59,057,605                                    | .0                                       | (2,421)                          | (2,421)                       | 1,399,527                                            | XXX                              | XXX                                      |

Bonds - Industrial and Miscellaneous

|             |                                            |  |  |    |             |                          |  |            |            |            |            |       |         |       |       |        |            |  |    |    |             |             |          |
|-------------|--------------------------------------------|--|--|----|-------------|--------------------------|--|------------|------------|------------|------------|-------|---------|-------|-------|--------|------------|--|----|----|-------------|-------------|----------|
| 000000 00 0 | Norweigan Cruise Line Corp Term Ln B Nt.   |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 3,125      | 3,125      | 3,117      | 3,118      |       | 7       |       | 7     |        | 3,125      |  |    | .0 | 60          | 10/05/2021. | 2FE..... |
| 000000 00 0 | PHNTM Holdings Inc Incremental Term Ln N   |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 4,637      | 4,637      | 4,591      | 4,591      | 1     | 46      |       | 47    |        | 4,637      |  |    | .0 | 164         | 01/27/2023. | 4FE..... |
| 000000 00 0 | US Foods Inc New Term Ln Nt 1 4.084% 0     |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 56,341     | 56,341     | 56,659     |            | (318) |         | (318) |       | 56,341 |            |  | .0 | 44 | 06/27/2023. | 4FE.....    |          |
| 000000 00 0 | US Foods Inc Term Ln Nt 1 4.476% 06/27     |  |  | .. | 06/22/2018. | Tax Free Exchange.....   |  | 22,266,956 | 22,142,074 | 22,277,442 | 18,986,579 | 9,211 | (9,013) |       | 198   |        | 22,266,956 |  |    | .0 | 418,573     | 06/27/2023. | 4FE..... |
| 000000 00 0 | Accruent LLC Incremental 1st Lien DD Nt... |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 17,448     | 17,448     | 17,367     |            | 81    |         |       | 81    |        | 17,448     |  |    | .0 | 198         | 07/28/2023. | 3FE..... |
| 000000 00 0 | MSHC Inc Term Ln Nt 3 6.500% 07/31/23      |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 15,507     | 15,507     | 15,166     |            | 341   |         |       | 341   |        | 15,507     |  |    | .0 |             | 07/31/2023. | 3FE..... |
| 000000 00 0 | 7.5                                        |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 8,543      | 8,543      | 8,505      |            | 38    |         |       | 38    |        | 8,543      |  |    | .0 |             | 07/31/2023. | 3FE..... |
| 000000 00 0 | Command Alkon Inc 1st Lien Term Ln Nt 1    |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 22,500     | 22,500     | 22,221     |            | 279   |         |       | 279   |        | 22,500     |  |    | .0 | 153         | 09/01/2023. | 3FE..... |
| 000000 00 0 | RP Crown Parent Term Ln B Nt 1 5.085%      |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 62,250     | 62,250     | 62,378     |            | (128) |         |       | (128) |        | 62,250     |  |    | .0 | 305         | 10/12/2023. | 4FE..... |
| 000000 00 0 | Hai Acquisition Corp Term Ln Nt 3 8.363... |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 22,500     | 22,500     | 21,971     |            | 529   |         |       | 529   |        | 22,500     |  |    | .0 | 268         | 10/31/2023. | 2FE..... |
| 000000 00 0 | BeyondTrust Software Sol Inc Term Ln Nt... |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 21,683     | 21,683     | 21,219     |            | 464   |         |       | 464   |        | 21,683     |  |    | .0 | 335         | 11/21/2023. | 3FE..... |
| 000000 00 0 | BeyondTrust Software Sol Inc Term Ln Nt... |  |  | .. | 04/23/2018. | Tax Free Exchange.....   |  | 21,219     | 21,683     | 21,193     | 21,193     | 6     | 20      |       | 26    |        | 21,219     |  |    | .0 | 598         | 11/21/2023. | 3FE..... |
| 000000 00 0 | Implementation Mgmt Assistance Delayed D   |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 1,210      | 1,210      | 1,195      |            |       | 15      |       | 15    |        | 1,210      |  |    | .0 | 2           | 12/13/2023. | 1FE..... |
| 000000 00 0 | Implementation Mgmt Assistance Delayed D   |  |  | .. | 06/29/2018. | Tax Free Exchange.....   |  | 662,911    | 671,270    | 662,879    |            |       | 32      |       | 32    |        | 662,911    |  |    | .0 | 1,228       | 12/13/2023. | 1FE..... |
| 000000 00 0 | Implementation Mgmt Assistance Delayed D   |  |  | .. | 06/29/2018. | Tax Free Exchange.....   |  | 1,136,121  | 1,150,425  | 1,136,044  |            |       | 77      |       | 77    |        | 1,136,121  |  |    | .0 | 2,941       | 12/13/2023. | 1FE..... |
| 000000 00 0 | Wrench Group LLC Delayed Draw Term Ln Nt   |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 1,076      | 1,076      | 1,076      |            |       |         |       | 0     |        | 1,076      |  |    | .0 | 12          | 12/15/2023. | 2FE..... |
| 000000 00 0 | Wrench Group LLC Term Ln Nt 1 7.750% 1     |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 2,770      | 2,770      | 2,706      | 2,707      |       | 64      |       | 64    |        | 2,770      |  |    | .0 | 94          | 12/15/2023. | 2FE..... |
| 000000 00 0 | Berry Plastics Corp Term Ln R Nt 3 4.0.... |  |  | .. | 06/29/2018. | Redemption 100.0000..... |  | 20,510     | 20,510     | 20,510     |            |       |         |       | 0     |        | 20,510     |  |    | .0 | 41          | 01/19/2024. | 3FE..... |
| 000000 00 0 | Gehl Foods Inc LLC Term Ln Nt 1 7.592%     |  |  | .. | 04/30/2018. | Tax Free Exchange.....   |  | 21,870     | 22,500     | 21,848     |            |       | 22      |       | 22    |        | 21,870     |  |    | .0 | 403         | 01/25/2024. | 3FE..... |
| 000000 00 0 | Gehl Foods Inc LLC Term Ln Nt 2 8.250%     |  |  | .. | 05/01/2018. | Redemption 100.0000..... |  | 22,500     | 22,500     | 21,870     |            |       | 630     |       | 630   |        | 22,500     |  |    | .0 | 5           | 01/25/2024. | 3FE..... |
| 000000 00 0 | OTG Management LLC Incremental Term Ln N   |  |  | .. | 05/31/2018. | Tax Free Exchange.....   |  | 279,574    | 310,556    | 278,365    |            |       | 1,209   |       | 1,209 |        | 279,574    |  |    | .0 | 13,670      | 01/26/2024. | 3FE..... |

QE05.5

SCHEDULE D - PART 4

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

QE05.6

| 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<br>o<br>r<br>e<br>i<br>g<br>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) |
| 000000 00 0          | Professional Datasolutions Inc Term Ln N... |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....2,141      | .....2,141      | .....2,109      | .....                                   | .....                                    | .....32                                   | .....                                                     | .....32                              | .....                                      | .....2,141                                    | .....                                    | .....                            | .....0                        | .....32                                              | 04/05/2024.                      | 3Z.....                                  |
| 000000 00 0          | Professional Datasolutions Inc Delayed D... |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....2,135      | .....2,135      | .....2,119      | .....                                   | .....                                    | .....16                                   | .....                                                     | .....16                              | .....                                      | .....2,135                                    | .....                                    | .....                            | .....0                        | .....42                                              | 04/05/2024.                      | 4Z.....                                  |
| 000000 00 0          | Ashland Global LLC New Term Ln B Nt 1...    |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....3,250      | .....3,250      | .....3,250      | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....3,250                                    | .....                                    | .....                            | .....0                        | .....10                                              | 05/25/2024.                      | 3FE.....                                 |
| 000000 00 0          | Axalta Coating Systems New Term Ln B Nt     |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....38,696     | .....38,696     | .....38,940     | .....                                   | .....                                    | .....(244)                                | .....                                                     | .....(244)                           | .....                                      | .....38,696                                   | .....                                    | .....                            | .....0                        | .....338                                             | 06/01/2024.                      | 3FE.....                                 |
| 000000 00 0          | Clean Harbors Inc Term Ln Nt 1 3.835%...    |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....15,089     | .....15,089     | .....15,084     | .....                                   | .....                                    | .....5                                    | .....                                                     | .....5                               | .....                                      | .....15,089                                   | .....                                    | .....                            | .....0                        | .....67                                              | 06/30/2024.                      | 2FE.....                                 |
| 000000 00 0          | Sally Beauty Holdings New Term Ln B-1 Nt    |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....14,001     | .....14,001     | .....14,065     | .....                                   | .....                                    | .....(65)                                 | .....                                                     | .....(65)                            | .....                                      | .....14,001                                   | .....                                    | .....                            | .....0                        | .....102                                             | 07/05/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 05/25/2018.   | Tax Free Exchange.....   | .....                     | .....32,473     | .....32,473     | .....32,473     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....32,473                                   | .....                                    | .....                            | .....0                        | .....139                                             | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 04/30/2018.   | Tax Free Exchange.....   | .....                     | .....41,565     | .....41,565     | .....41,565     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....41,565                                   | .....                                    | .....                            | .....0                        | .....149                                             | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC New Delaye    |  | ..                              | 06/29/2018.   | Tax Free Exchange.....   | .....                     | .....29,225     | .....29,225     | .....29,225     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....29,225                                   | .....                                    | .....                            | .....0                        | .....87                                              | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 04/30/2018.   | Tax Free Exchange.....   | .....                     | .....207,094    | .....207,094    | .....207,094    | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....207,094                                  | .....                                    | .....                            | .....0                        | .....601                                             | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 05/25/2018.   | Tax Free Exchange.....   | .....                     | .....8,118      | .....8,118      | .....8,118      | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....8,118                                    | .....                                    | .....                            | .....0                        | .....14                                              | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 04/30/2018.   | Tax Free Exchange.....   | .....                     | .....32,473     | .....32,473     | .....32,473     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....32,473                                   | .....                                    | .....                            | .....0                        | .....72                                              | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC New Delaye    |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....151        | .....151        | .....151        | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....151                                      | .....                                    | .....                            | .....0                        | .....                                                | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC New Term L    |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....10,068     | .....10,068     | .....9,971      | .....                                   | .....                                    | .....97                                   | .....                                                     | .....97                              | .....                                      | .....10,068                                   | .....                                    | .....                            | .....0                        | .....44                                              | 10/10/2024.                      | 4Z.....                                  |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC New Delaye    |  | ..                              | 06/29/2018.   | Tax Free Exchange.....   | .....                     | .....1,131,431  | .....1,131,431  | .....1,131,431  | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....1,131,431                                | .....                                    | .....                            | .....0                        | .....26,823                                          | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 05/25/2018.   | Tax Free Exchange.....   | .....                     | .....32,473     | .....32,473     | .....32,473     | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....32,473                                   | .....                                    | .....                            | .....0                        | .....155                                             | 10/10/2024.                      | 3FE.....                                 |
| 000000 00 0          | Yum Brands New Term Ln Nt 1 3.751% 03/      |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....16,007     | .....16,007     | .....15,945     | .....                                   | .....                                    | .....62                                   | .....                                                     | .....62                              | .....                                      | .....16,007                                   | .....                                    | .....                            | .....0                        | .....124                                             | 03/29/2025.                      | 3FE.....                                 |
| 00164M DG 5          | ALM Loan Funding CLO Ser 2015-12A A1R       |  | ..                              | 05/17/2018.   | Paydown.....             | .....                     | .....11,000,000 | .....11,000,000 | .....11,000,000 | .....11,000,000                         | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....11,000,000                               | .....                                    | .....                            | .....0                        | .....176,125                                         | 04/16/2027.                      | 1FE.....                                 |
| 004421 VE 0          | ACE Securities Corp RMBS Ser 2006-SL1 CI    |  | ..                              | 06/25/2018.   | Paydown.....             | .....                     | .....54,036     | .....54,036     | .....35,325     | .....35,325                             | .....                                    | .....18,711                               | .....                                                     | .....18,711                          | .....                                      | .....54,036                                   | .....                                    | .....                            | .....0                        | .....446                                             | 09/25/2035.                      | 1FM.....                                 |
| 00449# AJ 4          | Accruent LLC Incremental 1st Lien DD Nt...  |  | ..                              | 04/30/2018.   | Tax Free Exchange.....   | .....                     | .....17,367     | .....17,448     | .....17,361     | .....17,274                             | .....89                                  | .....4                                    | .....                                                     | .....93                              | .....                                      | .....17,367                                   | .....                                    | .....                            | .....0                        | .....555                                             | 07/28/2023.                      | 3FE.....                                 |
| 00449# AK 1          | Accruent LLC Incremental 1st Lien TL 7...   |  | ..                              | 04/30/2018.   | Tax Free Exchange.....   | .....                     | .....12,024     | .....12,162     | .....12,008     | .....12,017                             | .....                                    | .....7                                    | .....                                                     | .....7                               | .....                                      | .....12,024                                   | .....                                    | .....                            | .....0                        | .....391                                             | 07/28/2023.                      | 3FE.....                                 |
| 00449# AK 1          | Accruent LLC Incremental 1st Lien TL Nt...  |  | ..                              | 06/29/2018.   | Redemption 100.0000..... | .....                     | .....12,213     | .....12,213     | .....12,074     | .....51                                 | .....                                    | .....139                                  | .....                                                     | .....139                             | .....                                      | .....12,213                                   | .....                                    | .....                            | .....0                        | .....140                                             | 07/28/2023.                      | 3FE.....                                 |
| 00764M BT 3          | Aegis ABS Trust RMBS Ser 2004-2 CI M1.      |  | ..                              | 06/25/2018.   | Paydown.....             | .....                     | .....102,958    | .....102,958    | .....94,207     | .....96,422                             | .....                                    | .....6,536                                | .....                                                     | .....6,536                           | .....                                      | .....102,958                                  | .....                                    | .....                            | .....0                        | .....1,091                                           | 06/25/2034.                      | 1FM.....                                 |
| 01082# AA 3          | Alameda Cnty CA CTL Ser 2002-A 7.500%       |  | ..                              | 06/15/2018.   | Redemption 100.0000..... | .....                     | .....104,511    | .....104,511    | .....110,782    | .....106,279                            | .....                                    | .....(1,767)                              | .....                                                     | .....(1,767)                         | .....                                      | .....104,511                                  | .....                                    | .....                            | .....0                        | .....3,269                                           | 06/15/2021.                      | 1.....                                   |
| 02150F AA 8          | Countrywide Alternative Ln Tr RMBS Ser 2    |  | ..                              | 06/01/2018.   | Paydown.....             | .....                     | .....34,353     | .....36,667     | .....31,257     | .....30,579                             | .....678                                 | .....                                     | .....                                                     | .....678                             | .....                                      | .....31,257                                   | .....                                    | .....3,096                       | .....3,096                    | .....836                                             | 05/25/2037.                      | 4FM.....                                 |
| 02150W AB 9          | Countrywide Alternative Ln Tr RMBS Ser 2    |  | ..                              | 06/01/2018.   | Paydown.....             | .....                     | .....554,944    | .....554,194    | .....517,025    | .....517,025                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....517,025                                  | .....                                    | .....37,919                      | .....37,919                   | .....10,305                                          | 03/25/2047.                      | 1FM.....                                 |
| 023135 AU 0          | Amazon.com Inc Sr Nt 2.400% 02/22/23...     |  | ..                              | 06/08/2018.   | Tax Free Exchange.....   | .....                     | .....10,987,838 | .....11,000,000 | .....10,985,920 | .....10,986,784                         | .....                                    | .....1,054                                | .....                                                     | .....1,054                           | .....                                      | .....10,987,838                               | .....                                    | .....                            | .....0                        | .....209,733                                         | 02/22/2023.                      | 1FE.....                                 |
| 023135 AX 4          | Amazon.com Inc Sr Nt 2.800% 08/22/24...     |  | ..                              | 06/08/2018.   | Tax Free Exchange.....   | .....                     | .....6,983,750  | .....7,000,000  | .....6,981,870  | .....6,982,716                          | .....                                    | .....1,034                                | .....                                                     | .....1,034                           | .....                                      | .....6,983,750                                | .....                                    | .....                            | .....0                        | .....155,711                                         | 08/22/2024.                      | 1FE.....                                 |
| 02665U AA 3          | American Homes 4 Rent LBASS Ser 2014-SFR    |  | ..                              | 06/01/2018.   | Paydown.....             | .....                     | .....10,218     | .....10,218     | .....10,466     | .....                                   | .....                                    | .....(247)                                | .....                                                     | .....(247)                           | .....                                      | .....10,218                                   | .....                                    | .....                            | .....0                        | .....65                                              | 10/17/2036.                      | 1FE.....                                 |

SCHEDULE D - PART 4

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

QE05.7

| 1                    | 2           |                                            | 3                               | 4             | 5                            | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                       |
|----------------------|-------------|--------------------------------------------|---------------------------------|---------------|------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |             |                                            |                                 |               |                              |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| CUSIP Identification | Description |                                            | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 03072S KH 7          | 10          |                                            | ..                              | 06/25/2018.   | Paydown.....                 |                           | 280,908       | 280,908    | 271,522     | 273,545                                 |                                          | 7,362                                     |                                                           | 7,362                                |                                            | 280,908                                       |                                          |                                  | .0                            | 2,685                                                | 12/25/2033.                      | 1FM.....                                 |
| 03072S ZK 4          |             | Ameriquet Mtg Sec Inc RMBS Ser 2005-X1     | ..                              | 06/25/2018.   | Paydown.....                 |                           | 279,733       | 279,733    | 269,417     | 278,336                                 |                                          | 1,396                                     |                                                           | 1,396                                |                                            | 279,733                                       |                                          |                                  | .0                            | 3,398                                                | 03/25/2035.                      | 1FM.....                                 |
| 03215P BN 8          |             | Amresco Resdtl Sec Mtg Loan RMBS Ser 199   | ..                              | 06/01/2018.   | Paydown.....                 |                           | 5,954         | 5,954      | 5,873       | 5,923                                   |                                          | 31                                        |                                                           | 31                                   |                                            | 5,954                                         |                                          |                                  | .0                            | 163                                                  | 03/25/2027.                      | 1FM.....                                 |
| 03215P DN 6          |             | Amresco Resdtl Sec Mtg Loan RMBS PTC Ser   | ..                              | 06/01/2018.   | Paydown.....                 |                           | 155           | 155        | 155         | 154                                     |                                          | 1                                         |                                                           | 1                                    |                                            | 155                                           |                                          |                                  | .0                            | 4                                                    | 08/25/2027.                      | 1FM.....                                 |
| 03334@ AA 7          |             | AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.    | ..                              | 06/15/2018.   | Redemption 100.0000.....     |                           | 55,726        | 55,726     | 55,726      | 55,726                                  |                                          |                                           |                                                           | .0                                   |                                            | 55,726                                        |                                          |                                  | .0                            | 1,473                                                | 02/15/2025.                      | 1.....                                   |
| 040104 MF 5          |             | Argent Securities Inc RMBS Ser 2004-W11    | ..                              | 06/25/2018.   | Paydown.....                 |                           | 895,822       | 895,822    | 854,532     | 869,352                                 |                                          | 26,470                                    |                                                           | 26,470                               |                                            | 895,822                                       |                                          |                                  | .0                            | 10,608                                               | 11/25/2034.                      | 1FM.....                                 |
| 04433H AE 1          |             | Ashland Global LLC Term Ln B Nt 1 4.05.    | ..                              | 06/14/2018.   | Tax Free Exchange.....       |                           | 866,667       | 866,667    | 866,667     | 866,667                                 |                                          |                                           |                                                           | .0                                   |                                            | 866,667                                       |                                          |                                  | .0                            | 16,491                                               | 05/25/2024.                      | 3FE.....                                 |
| 04433H AE 1          |             | Ashland Global LLC Term Ln B Nt 2 4.33.    | ..                              | 05/29/2018.   | Tax Free Exchange.....       |                           | 423,583       | 423,583    | 423,583     | 423,583                                 |                                          |                                           |                                                           | .0                                   |                                            | 423,583                                       |                                          |                                  | .0                            | 6,664                                                | 05/25/2024.                      | 3FE.....                                 |
| 04541G GB 2          |             | Asset Backed Securities Corp RMBS Ser 20   | ..                              | 06/25/2018.   | Paydown.....                 |                           | 394,845       | 394,845    | 379,158     | 381,941                                 |                                          | 12,904                                    |                                                           | 12,904                               |                                            | 394,845                                       |                                          |                                  | .0                            | 4,957                                                | 11/25/2033.                      | 1FM.....                                 |
| 04541G UN 0          |             | Asset Backed Securities Corp RMBS Ser 20   | ..                              | 06/25/2018.   | Paydown.....                 |                           | 1,638,045     | 1,638,045  | 1,416,909   | 1,568,498                               |                                          | 69,547                                    |                                                           | 69,547                               |                                            | 1,638,045                                     |                                          |                                  | .0                            | 15,312                                               | 11/25/2035.                      | 1FM.....                                 |
| 04964R AM 8          |             | 3.29                                       | ..                              | 04/16/2018.   | Paydown.....                 |                           | 1,461,872     | 1,461,872  | 1,461,872   | 1,461,872                               |                                          |                                           |                                                           | .0                                   |                                            | 1,461,872                                     |                                          |                                  | .0                            | 18,386                                               | 07/16/2025.                      | 1FE.....                                 |
| 05508T AT 9          |             | B&G Foods Inc New Term Ln B Nt 1 5.102     | ..                              | 04/12/2018.   | Redemption 100.0000.....     |                           | 145,706       | 145,706    | 146,898     | 146,617                                 | 256                                      | (1,167)                                   |                                                           | (911)                                |                                            | 145,706                                       |                                          |                                  | .0                            | 1,530                                                | 11/02/2022.                      | 3FE.....                                 |
| 05549@ AA 3          |             | BJs Wholesale Club Inc CTL (HG Bowie Rea   | ..                              | 06/15/2018.   | Redemption 100.0000.....     |                           | 74,257        | 74,257     | 74,974      | 74,491                                  |                                          | (234)                                     |                                                           | (234)                                |                                            | 74,257                                        |                                          |                                  | .0                            | 2,152                                                | 05/15/2022.                      | 5*Gl.....                                |
| 05565S AA 2          |             | Burlington Northern PTC Ser 2006-2 5.6..   | ..                              | 04/01/2018.   | Redemption 100.0000.....     |                           | 374,809       | 374,809    | 374,809     | 374,809                                 |                                          |                                           |                                                           | .0                                   |                                            | 374,809                                       |                                          |                                  | .0                            | 10,549                                               | 04/01/2024.                      | 1FE.....                                 |
| 05568D AA 2          |             | BNSF Railway Co ABS PTC Ser 2006-3 5.3     | ..                              | 04/01/2018.   | Redemption 100.0000.....     |                           | 457,634       | 457,634    | 457,634     | 457,634                                 |                                          |                                           |                                                           | .0                                   |                                            | 457,634                                       |                                          |                                  | .0                            | 12,223                                               | 04/01/2024.                      | 1FE.....                                 |
| 06051G GV 5          |             | Bank of America Corp Sr Nt 3.004% 12/2     | ..                              | 05/23/2018.   | Tax Free Exchange.....       |                           | 6,016,959     | 6,036,000  | 6,015,641   | 6,015,744                               |                                          | 1,216                                     |                                                           | 1,216                                |                                            | 6,016,959                                     |                                          |                                  | .0                            | 77,062                                               | 12/20/2023.                      | 1FE.....                                 |
| 064229 AA 5          |             | Bank of The West Auto Tr LBASS Ser 2017-   | ..                              | 05/15/2018.   | Paydown.....                 |                           | 2,197,615     | 2,197,615  | 2,197,615   | 2,197,615                               |                                          |                                           |                                                           | .0                                   |                                            | 2,197,615                                     |                                          |                                  | .0                            | 10,088                                               | 10/15/2018.                      | 1FE.....                                 |
| 07274N AE 3          |             | Bayer US Finance II LLC Sr Nt 3.875% 1.    | ..                              | 06/18/2018.   | Morgan Stanley & Co LLC..... |                           | 2,992,110     | 3,000,000  | 2,990,220   |                                         |                                          |                                           |                                                           | .0                                   |                                            | 2,990,220                                     | 1,890                                    | 1,890                            | .0                            |                                                      | 12/15/2023.                      | 2FE.....                                 |
| 07331Q AA 5          |             | Bayview Opport Mast Fund Trust RMBS Ser    | ..                              | 06/28/2018.   | Paydown.....                 |                           | 753,458       | 753,458    | 775,384     | 773,403                                 |                                          | (19,945)                                  |                                                           | (19,945)                             |                                            | 753,458                                       |                                          |                                  | .0                            | 12,631                                               | 06/28/2053.                      | 1FM.....                                 |
| 07331Y AA 8          |             | Bayview Opport Mast Fund Trust RMBS Ser    | ..                              | 06/28/2018.   | Paydown.....                 |                           | 204,415       | 204,415    | 209,641     | 209,362                                 |                                          | (4,947)                                   |                                                           | (4,947)                              |                                            | 204,415                                       |                                          |                                  | .0                            | 2,946                                                | 01/25/2055.                      | 1FM.....                                 |
| 07332B AA 7          |             | Bayview Opport Mast Fund Trust RMBS Ser    | ..                              | 06/28/2018.   | Paydown.....                 |                           | 249,130       | 249,130    | 250,741     | 250,680                                 |                                          | (1,550)                                   |                                                           | (1,550)                              |                                            | 249,130                                       |                                          |                                  | .0                            | 3,012                                                | 03/28/2057.                      | 1FM.....                                 |
| 07386H MD 0          |             | Bear Stearns Alt- A Tr RMBS Ser 2004-10.   | ..                              | 06/25/2018.   | Paydown.....                 |                           | 286,059       | 286,059    | 269,791     | 269,791                                 |                                          | 16,268                                    |                                                           | 16,268                               |                                            | 286,059                                       |                                          |                                  | .0                            | 3,071                                                | 09/25/2034.                      | 1FM.....                                 |
| 07401P AA 2          |             | Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI   | ..                              | 06/25/2018.   | Paydown.....                 |                           | 21,387        | 21,333     | 9,268       | 9,268                                   |                                          |                                           |                                                           | .0                                   |                                            | 9,268                                         |                                          | 12,119                           | 12,119                        | 186                                                  | 03/25/2037.                      | 1FM.....                                 |
| 08579J AY 8          |             | Berry Plastics Corp Term Ln R Nt 1 4.0.... | ..                              | 06/11/2018.   | Tax Free Exchange.....       |                           | 20,510        | 20,510     | 20,510      |                                         |                                          |                                           |                                                           | .0                                   |                                            | 20,510                                        |                                          |                                  | .0                            | 329                                                  | 01/19/2024.                      | 3FE.....                                 |
| 095560 AQ 1          |             | Blue Hill CLO Ltd CLO Ser 2013-1A CI AR.   | ..                              | 04/16/2018.   | Paydown.....                 |                           | 19,268,577    | 19,268,577 | 19,268,577  | 19,268,577                              |                                          |                                           |                                                           | .0                                   |                                            | 19,268,577                                    |                                          |                                  | .0                            | 264,804                                              | 01/15/2026.                      | 1FE.....                                 |
| 117017 AA 1          |             | Brunswick & Glynn Co Dev Auth CTL Rev Le   | ..                              | 04/15/2018.   | Redemption 100.0000.....     |                           | 164,902       | 164,902    | 164,902     | 164,902                                 |                                          |                                           |                                                           | .0                                   |                                            | 164,902                                       |                                          |                                  | .0                            | 5,961                                                | 10/15/2022.                      | 1.....                                   |
| 12553H AA 6          |             | CIM Trust RMBS Ser 2017-7 CI A 3.000%      | ..                              | 06/01/2018.   | Paydown.....                 |                           | 1,602,365     | 1,602,365  | 1,616,613   | 1,616,287                               |                                          | (13,922)                                  |                                                           | (13,922)                             |                                            | 1,602,365                                     |                                          |                                  | .0                            | 20,167                                               | 04/25/2057.                      | 1FM.....                                 |
| 12566U AN 4          |             | Citimortgage Alternative Ln Tr RMBS Ser..  | ..                              | 06/01/2018.   | Paydown.....                 |                           | 57,786        | 76,492     | 61,972      | 61,190                                  |                                          | 781                                       |                                                           | 781                                  |                                            | 61,972                                        | (4,186)                                  | (4,186)                          | .0                            | 2,444                                                | 02/25/2037.                      | 1FM.....                                 |
| 12566U AT 1          |             | Citimortgage Alternative Ln Tr RMBS Ser..  | ..                              | 06/01/2018.   | Paydown.....                 |                           | 29,625        | 29,625     | 28,801      | 29,213                                  |                                          | 20                                        |                                                           | 20                                   |                                            | 29,234                                        |                                          | 392                              | 392                           | 775                                                  | 02/25/2022.                      | 1FM.....                                 |

SCHEDULE D - PART 4

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

QE058

| 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<br>o<br>r<br>e<br>i<br>g<br>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) |
| 12591U AG 8          | Comm Mortgage Trust CMBS Ser 2014-UBS2 C     |  | ..                              | 04/01/2018.   | Paydown.....                      |                           |                 |                 | .....25,549     | .....15,160                             | .....                                    | .....(15,160)                             | .....                                                     | .....(15,160)                        | .....                                      | .....                                         | .....                                    | .....                            | .....0                        | .....1,087                                           | 03/10/2047.                      | 1FE.....                                 |
| 12594E AD 8          | CNT Holdings III Corp New 1st Lien Term..    |  | ..                              | 06/07/2018.   | Credit Suisse Securities LLC..... |                           | .....11,187,642 | .....11,493,687 | .....11,392,196 | .....11,091,408                         | .....314,795                             | .....5,504                                | .....                                                     | .....320,299                         | .....                                      | .....11,411,707                               | .....                                    | .....(224,065)                   | .....(224,065)                | .....230,965                                         | 01/22/2023.                      | 4FE.....                                 |
| 12594E AD 8          | CNT Holdings III Corp New 1st Lien Term...   |  | ..                              | 06/29/2018.   | Redemption 100.0000.....          |                           | .....13,517     | .....13,517     | .....13,479     | .....13,044                             | .....441                                 | .....32                                   | .....                                                     | .....473                             | .....                                      | .....13,517                                   | .....                                    | .....                            | .....0                        | .....344                                             | 01/22/2023.                      | 4FE.....                                 |
| 12632B AG 1          | CPI International Inc 1st Lien Term Ln N.... |  | ..                              | 06/29/2018.   | Redemption 100.0000.....          |                           | .....42,500     | .....42,500     | .....42,500     | .....42,500                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....42,500                                   | .....                                    | .....                            | .....0                        | .....1,130                                           | 07/26/2024.                      | 4FE.....                                 |
| 12644@ BG 9          | CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin     |  | ..                              | 05/15/2018.   | Redemption 100.0000.....          |                           | .....933,969    | .....933,969    | .....933,969    | .....933,969                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....933,969                                  | .....                                    | .....                            | .....0                        | .....32,806                                          | 05/15/2018.                      | 1.....                                   |
| 12644@ BQ 7          | CTL Cap Tr CTL Ser 2002-34 CI A Walgreen     |  | ..                              | 06/15/2018.   | Redemption 100.0000.....          |                           | .....32,836     | .....32,836     | .....32,836     | .....32,836                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....32,836                                   | .....                                    | .....                            | .....0                        | .....920                                             | 07/15/2022.                      | 2.....                                   |
| 12644@ BS 3          | CTL Cap Tr CTL Walgreens 6.620% 01/15/       |  | ..                              | 06/15/2018.   | Redemption 100.0000.....          |                           | .....28,413     | .....28,413     | .....28,697     | .....28,513                             | .....                                    | .....(100)                                | .....                                                     | .....(100)                           | .....                                      | .....28,413                                   | .....                                    | .....                            | .....0                        | .....784                                             | 01/15/2023.                      | 2.....                                   |
| 12646U AM 0          | Credit Suisse Comm Mtg Tr RMBS Ser 2013-     |  | ..                              | 06/01/2018.   | Paydown.....                      |                           | .....306,764    | .....306,764    | .....315,392    | .....313,285                            | .....                                    | .....(6,521)                              | .....                                                     | .....(6,521)                         | .....                                      | .....306,764                                  | .....                                    | .....                            | .....0                        | .....3,548                                           | 03/25/2043.                      | 1FM.....                                 |
| 126650 BP 4          | CVS Health Corp LBASS PTC Nt 6.036% 12       |  | ..                              | 06/10/2018.   | Redemption 100.0000.....          |                           | .....65,589     | .....65,589     | .....75,086     | .....57,945                             | .....                                    | .....(6,994)                              | .....                                                     | .....(6,994)                         | .....                                      | .....65,589                                   | .....                                    | .....                            | .....0                        | .....1,445                                           | 12/10/2028.                      | 2FE.....                                 |
| 126650 BQ 2          | CVS Health Corp LBASS PTC Nt 6.943% 01       |  | ..                              | 06/10/2018.   | Redemption 100.0000.....          |                           | .....147,814    | .....147,814    | .....149,136    | .....149,271                            | .....                                    | .....(1,457)                              | .....                                                     | .....(1,457)                         | .....                                      | .....147,814                                  | .....                                    | .....                            | .....0                        | .....4,279                                           | 01/10/2030.                      | 2FE.....                                 |
| 126650 BS 8          | CVS Health Corp LBASS PTC Nt 7.507% 01       |  | ..                              | 06/10/2018.   | Redemption 100.0000.....          |                           | .....32,285     | .....32,285     | .....41,997     | .....44,377                             | .....                                    | .....(12,092)                             | .....                                                     | .....(12,092)                        | .....                                      | .....32,285                                   | .....                                    | .....                            | .....0                        | .....1,343                                           | 01/10/2032.                      | 2FE.....                                 |
| 12665U AA 2          | CVS Health Corp ABS PTC Nt 4.704% 01/1       |  | ..                              | 06/10/2018.   | Redemption 100.0000.....          |                           | .....79,361     | .....79,361     | .....79,361     | .....79,361                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....79,361                                   | .....                                    | .....                            | .....0                        | .....1,556                                           | 01/10/2036.                      | 2FE.....                                 |
| 126671 6B 7          | CWABS Inc RMBS Ser 2004-5 CI 1A 2.591%       |  | ..                              | 06/25/2018.   | Paydown.....                      |                           | .....565,980    | .....565,980    | .....533,966    | .....536,347                            | .....                                    | .....29,633                               | .....                                                     | .....29,633                          | .....                                      | .....565,980                                  | .....                                    | .....                            | .....0                        | .....5,379                                           | 10/25/2034.                      | 1FM.....                                 |
| 126673 VE 9          | CWABS Inc RMBS Ser 2004-U CI 2A 2.343%       |  | ..                              | 06/15/2018.   | Paydown.....                      |                           | .....99,666     | .....99,666     | .....41,562     | .....41,562                             | .....                                    | .....58,104                               | .....                                                     | .....58,104                          | .....                                      | .....99,666                                   | .....                                    | .....                            | .....0                        | .....869                                             | 03/15/2034.                      | 1FM.....                                 |
| 12667G W7 4          | Countrywide Alternative Ln Tr RMBS Ser 2     |  | ..                              | 06/01/2018.   | Paydown.....                      |                           | .....173,611    | .....173,611    | .....172,065    | .....169,156                            | .....2,984                               | .....1,471                                | .....                                                     | .....4,455                           | .....                                      | .....173,611                                  | .....                                    | .....                            | .....0                        | .....3,849                                           | 09/25/2035.                      | 4FM.....                                 |
| 126686 AC 8          | CWABS Inc RMBS Ser 2006-H CI 2A1B 2.22       |  | ..                              | 06/15/2018.   | Paydown.....                      |                           | .....84,710     | .....84,710     | .....29,327     | .....29,327                             | .....                                    | .....55,384                               | .....                                                     | .....55,384                          | .....                                      | .....84,710                                   | .....                                    | .....                            | .....0                        | .....927                                             | 11/15/2036.                      | 1FM.....                                 |
| 12668A YS 8          | Countrywide Alternative Ln Tr RMBS Ser 2     |  | ..                              | 06/01/2018.   | Paydown.....                      |                           | .....18,738     | .....26,362     | .....22,054     | .....21,472                             | .....                                    | .....582                                  | .....                                                     | .....582                             | .....                                      | .....22,054                                   | .....                                    | .....(3,316)                     | .....(3,316)                  | .....789                                             | 12/25/2035.                      | 1FM.....                                 |
| 126694 NS 3          | CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500       |  | ..                              | 06/01/2018.   | Paydown.....                      |                           | .....40,616     | .....40,616     | .....39,531     | .....39,970                             | .....                                    | .....646                                  | .....                                                     | .....646                             | .....                                      | .....40,616                                   | .....                                    | .....                            | .....0                        | .....1,013                                           | 12/25/2035.                      | 4FM.....                                 |
| 126694 WE 4          | CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 3.4       |  | ..                              | 06/01/2018.   | Paydown.....                      |                           | .....121,281    | .....136,760    | .....102,810    | .....100,381                            | .....                                    | .....2,428                                | .....                                                     | .....2,428                           | .....                                      | .....102,810                                  | .....                                    | .....18,471                      | .....18,471                   | .....2,149                                           | 03/20/2036.                      | 1FM.....                                 |
| 12669F T2 9          | CWHL Inc RMBS Ser 2004-14 CI 2A5 3.803       |  | ..                              | 06/01/2018.   | Paydown.....                      |                           | .....26,957     | .....26,957     | .....26,454     | .....26,648                             | .....                                    | .....309                                  | .....                                                     | .....309                             | .....                                      | .....26,957                                   | .....                                    | .....                            | .....0                        | .....400                                             | 08/25/2034.                      | 1FM.....                                 |
| 12669G R3 7          | Countrywide Home Loans RMBS Ser 2005-15      |  | ..                              | 06/01/2018.   | Paydown.....                      |                           | .....26,582     | .....25,425     | .....25,024     | .....23,086                             | .....2,090                               | .....1                                    | .....                                                     | .....2,091                           | .....                                      | .....25,177                                   | .....                                    | .....1,404                       | .....1,404                    | .....686                                             | 08/25/2035.                      | 4FM.....                                 |
| 12670U AB 3          | CWGS Term Ln Nt 1 5.327% 11/08/23.....       |  | ..                              | 04/06/2018.   | Redemption 100.0000.....          |                           | .....15,857,279 | .....15,857,279 | .....15,792,286 | .....15,794,255                         | .....                                    | .....63,024                               | .....                                                     | .....63,024                          | .....                                      | .....15,857,279                               | .....                                    | .....                            | .....0                        | .....242,904                                         | 11/08/2023.                      | 4FE.....                                 |
| 12670U AB 3          | CWGS Term Ln Nt 2 5.796% 11/08/23.....       |  | ..                              | 04/06/2018.   | Redemption 100.0000.....          |                           | .....88,651     | .....88,651     | .....88,288     | .....88,298                             | .....                                    | .....352                                  | .....                                                     | .....352                             | .....                                      | .....88,651                                   | .....                                    | .....                            | .....0                        | .....1,098                                           | 11/08/2023.                      | 4FE.....                                 |
| 12702# AA 0          | Bakemark Holdings LLC Term Ln Nt 1 7.3       |  | ..                              | 06/29/2018.   | Redemption 100.0000.....          |                           | .....9,802      | .....9,802      | .....9,508      | .....9,523                              | .....                                    | .....280                                  | .....                                                     | .....280                             | .....                                      | .....9,802                                    | .....                                    | .....                            | .....0                        | .....384                                             | 08/17/2023.                      | 3FE.....                                 |
| 130789 T# 7          | California Wtr Svc Co 1st Mtg Bd Ser JJJ..   |  | ..                              | 05/01/2018.   | Redemption 100.0000.....          |                           | .....181,800    | .....181,800    | .....183,694    | .....181,935                            | .....                                    | .....(135)                                | .....                                                     | .....(135)                           | .....                                      | .....181,800                                  | .....                                    | .....                            | .....0                        | .....4,945                                           | 05/01/2018.                      | 1.....                                   |
| 14041N FN 6          | Capital One Multi Asset ExecTr LBASS Ser     |  | ..                              | 04/17/2018.   | Bank of America BISD Dealer.....  |                           | .....6,859,660  | .....6,997,143  | .....6,996,602  | .....6,996,651                          | .....                                    | .....49                                   | .....                                                     | .....49                              | .....                                      | .....6,996,700                                | .....                                    | .....(137,040)                   | .....(137,040)                | .....47,962                                          | 07/17/2023.                      | 1FE.....                                 |





SCHEDULE D - PART 4

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

| 1                    | 2           |      | 3                               | 4             | 5                                                                      | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                       |
|----------------------|-------------|------|---------------------------------|---------------|------------------------------------------------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |             |      |                                 |               |                                                                        |                           |               |            |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| CUSIP Identification | Description |      | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                                                      | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| QE05.10              | 35729Q      | AS 7 |                                 | 06/25/2018.   | Fremont Home Loan Tr RMBS Ser 2006-B CI<br>Redemption 6.0840.....      |                           | 1,191         | 19,579     | 1,191       | 1,191                                   |                                          |                                           |                                                           | 0                                    |                                            | 1,191                                         |                                          |                                  | 0                             | 15,971                                               | 08/25/2036.                      | 1FM.....                                 |
|                      | 35729Q      | AS 7 |                                 | 06/25/2018.   | Fremont Home Loan Tr RMBS Ser 2006-B CI<br>Capital Distribution.....   |                           | 18,388        |            | 18,388      | 18,388                                  |                                          |                                           |                                                           | 0                                    |                                            | 18,388                                        |                                          |                                  | 0                             |                                                      | 08/25/2036.                      | 1FM.....                                 |
|                      | 35921@      | AA 8 |                                 | 06/29/2018.   | Frontline Technologies Gr LL Term Ln Nt...<br>Redemption 100.0000..... |                           | 15,408        | 15,408     | 14,846      | 14,867                                  |                                          | 541                                       |                                                           | 541                                  |                                            | 15,408                                        |                                          |                                  | 0                             | 707                                                  | 09/18/2023.                      | 3FE.....                                 |
|                      | 36197X      | AL 8 |                                 | 06/01/2018.   | GS Mortgage Securities Trust CMBS Ser 20<br>Paydown.....               |                           | 330,054       | 330,054    | 339,935     | 333,739                                 |                                          | (3,684)                                   |                                                           | (3,684)                              |                                            | 330,054                                       |                                          |                                  | 0                             | 4,419                                                | 06/10/2046.                      | 1FM.....                                 |
|                      | 36242D      | 7Q 0 |                                 | 06/01/2018.   | GS Mortgage Securities Corp RMBS Ser 200<br>Paydown.....               |                           | 37,570        | 37,570     | 35,704      | 36,569                                  |                                          | 1,001                                     |                                                           | 1,001                                |                                            | 37,570                                        |                                          |                                  | 0                             | 694                                                  | 06/25/2035.                      | 1FM.....                                 |
|                      | 36874V      | AK 4 |                                 | 06/08/2018.   | Generac Power Systems Inc Replacement Te<br>Redemption 100.0000.....   |                           | 716,590       | 716,590    | 718,987     | 286,824                                 | 100                                      | (2,385)                                   |                                                           | (2,285)                              |                                            | 716,590                                       |                                          |                                  | 0                             | 12,343                                               | 05/31/2023.                      | 3FE.....                                 |
|                      | 37946#      | AA 3 |                                 | 06/29/2018.   | Global Franchise Group LLC Term Ln Nt 1..<br>Redemption 100.0000.....  |                           | 118,203       | 118,203    | 117,021     | 117,021                                 | 147                                      | 1,035                                     |                                                           | 1,182                                |                                            | 118,203                                       |                                          |                                  | 0                             | 3,232                                                | 12/18/2019.                      | 3FE.....                                 |
|                      | 38217V      | AA 8 |                                 | 06/15/2018.   | Goodgreen Trust LBASS Ser 2017-1A CI A<br>Paydown.....                 |                           | 664,161       | 664,161    | 663,852     | 663,856                                 |                                          | 305                                       |                                                           | 305                                  |                                            | 664,161                                       |                                          |                                  | 0                             | 12,750                                               | 10/15/2052.                      | 1FE.....                                 |
|                      | 39154T      | AN 8 |                                 | 06/15/2018.   | Great American Leasing Receiv LBASS CI 2<br>Paydown.....               |                           | 3,123,622     | 3,123,622  | 3,123,622   |                                         |                                          |                                           |                                                           | 0                                    |                                            | 3,123,622                                     |                                          |                                  | 0                             | 14,513                                               | 02/15/2019.                      | 1FE.....                                 |
|                      | 40406#      | AD 4 |                                 | 05/07/2018.   | Hai Acquisition Corp Term Ln Nt 1 9.250..<br>Tax Free Exchange.....    |                           | 21,971        | 22,500     | 21,935      | 21,946                                  |                                          | 25                                        |                                                           | 25                                   |                                            | 21,971                                        |                                          |                                  | 0                             | 900                                                  | 10/31/2023.                      | 2FE.....                                 |
|                      | 404122      | AX 1 |                                 | 06/29/2018.   | HCA Inc Term Ln B-10 Nt 1 4.102% 03/13<br>Redemption 100.0000.....     |                           | 4,063         | 4,063      | 4,063       |                                         |                                          |                                           |                                                           | 0                                    |                                            | 4,063                                         |                                          |                                  | 0                             | 44                                                   | 03/13/2025.                      | 3FE.....                                 |
|                      | 40423X      | AB 8 |                                 | 06/25/2018.   | NRZ Excess RMBS 2018-PLS1 CI A 3.193%<br>Paydown.....                  |                           | 720,292       | 720,292    | 720,283     |                                         |                                          | 9                                         |                                                           | 9                                    |                                            | 720,292                                       |                                          |                                  | 0                             | 7,460                                                | 01/25/2023.                      | 1Z.....                                  |
|                      | 40423X      | AF 9 |                                 | 06/25/2018.   | NRZ Excess RMBS Ser 2018-PLS2 CI A 3.2<br>Paydown.....                 |                           | 682,634       | 682,634    | 682,623     |                                         |                                          | 11                                        |                                                           | 11                                   |                                            | 682,634                                       |                                          |                                  | 0                             | 6,176                                                | 02/25/2023.                      | 1Z.....                                  |
|                      | 41164T      | AA 0 |                                 | 06/19/2018.   | Harborview Mtg Loan Tr RMBS Ser 2007-A C<br>Paydown.....               |                           | 104,112       | 82,074     | 15,594      | 15,594                                  |                                          |                                           |                                                           | 0                                    |                                            | 15,594                                        |                                          | 88,518                           | 88,518                        | 1,708                                                | 06/21/2037.                      | 1FM.....                                 |
|                      | 41283D      | AB 9 |                                 | 06/15/2018.   | Harley-Davidson Inc Co Gtd Nt 6.800% 0<br>Maturity.....                |                           | 5,977,000     | 5,977,000  | 7,155,234   | 6,084,164                               |                                          | (107,164)                                 |                                                           | (107,164)                            |                                            | 5,977,000                                     |                                          |                                  | 0                             | 203,218                                              | 06/15/2018.                      | 1FE.....                                 |
|                      | 41902@      | AA 9 |                                 | 06/29/2018.   | Sigma Electric Manufact Corp Term Ln A-2<br>Redemption 100.0000.....   |                           | 14,344        | 14,344     | 14,056      | 14,056                                  | 7                                        | 281                                       |                                                           | 288                                  |                                            | 14,344                                        |                                          |                                  | 0                             | 626                                                  | 10/31/2023.                      | 3FE.....                                 |
|                      | 42770L      | AA 1 |                                 | 06/20/2018.   | Hero Funding Trust LBASS Ser 2015-1A CI<br>Paydown.....                |                           | 469,107       | 469,107    | 468,895     | 468,960                                 |                                          | 147                                       |                                                           | 147                                  |                                            | 469,107                                       |                                          |                                  | 0                             | 9,392                                                | 09/21/2040.                      | 1FE.....                                 |
|                      | 42770U      | AA 1 |                                 | 06/20/2018.   | CL<br>Paydown.....                                                     |                           | 490,211       | 490,211    | 490,156     | 490,164                                 |                                          | 47                                        |                                                           | 47                                   |                                            | 490,211                                       |                                          |                                  | 0                             | 10,249                                               | 09/20/2040.                      | 1FE.....                                 |
|                      | 42771T      | AA 3 |                                 | 06/20/2018.   | Hero Funding Trust LBASS Ser 2015-3A CI<br>Paydown.....                |                           | 500,755       | 500,755    | 500,738     | 500,739                                 |                                          | 17                                        |                                                           | 17                                   |                                            | 500,755                                       |                                          |                                  | 0                             | 11,182                                               | 09/20/2041.                      | 1FE.....                                 |
|                      | 44329E      | AC 5 |                                 | 06/01/2018.   | HSI Asset Loan Obligation RMBS Ser 2007-<br>Paydown.....               |                           | 166,603       | 190,045    | 115,469     | 115,469                                 |                                          |                                           |                                                           | 0                                    |                                            | 115,469                                       |                                          | 51,134                           | 51,134                        | 2,430                                                | 09/25/2037.                      | 1FM.....                                 |
|                      | 446413      | AK 2 |                                 | 06/14/2018.   | Huntington Ingalls Industries Sr Nt 3.....<br>Tax Free Exchange.....   |                           | 10,041,690    | 10,000,000 | 10,043,380  | 10,043,266                              |                                          | (1,575)                                   |                                                           | (1,575)                              |                                            | 10,041,690                                    |                                          |                                  | 0                             | 186,728                                              | 12/01/2027.                      | 2FE.....                                 |
|                      | 44969C      | BF 6 |                                 | 06/11/2018.   | Quintiles IMS New Term Ln B Nt 1 4.308..<br>Redemption 100.0000.....   |                           | 1,758,061     | 1,758,061  | 1,773,480   |                                         |                                          | (15,420)                                  |                                                           | (15,420)                             |                                            | 1,758,061                                     |                                          |                                  | 0                             | 19,474                                               | 03/06/2024.                      | 3FE.....                                 |
|                      | 44969C      | BH 2 |                                 | 06/29/2018.   | Quintiles IMS Term Ln B-2 Nt 1 4.335%...<br>Redemption 100.0000.....   |                           | 87            | 87         | 88          |                                         |                                          | (1)                                       |                                                           | (1)                                  |                                            | 87                                            |                                          |                                  | 0                             | 1                                                    | 01/18/2025.                      | 3FE.....                                 |
|                      | 45256#      | AB 8 |                                 | 06/28/2018.   | Impact CIL Parent LLC ABS Revolving Nt S<br>Redemption 100.0000.....   |                           | 127,022       | 127,022    | 127,022     | 127,022                                 |                                          |                                           |                                                           | 0                                    |                                            | 127,022                                       |                                          |                                  | 0                             | 3,998                                                | 10/25/2056.                      | 2AM.....                                 |
|                      | 45256H      | AC 2 |                                 | 06/01/2018.   | Impact Funding LLC CMBS Ctf Tranche B..<br>Paydown.....                |                           | 43,881        | 43,881     | 45,112      | 43,733                                  |                                          | 149                                       |                                                           | 149                                  |                                            | 43,881                                        |                                          |                                  | 0                             | 834                                                  | 12/01/2022.                      | 1FE.....                                 |
|                      | 45256H      | AD 0 |                                 | 06/01/2018.   | Impact Funding LLC CMBS Ctf Tranche C..<br>Paydown.....                |                           | 21,148        | 21,148     | 21,741      | 21,213                                  |                                          | (65)                                      |                                                           | (65)                                 |                                            | 21,148                                        |                                          |                                  | 0                             | 553                                                  | 07/25/2033.                      | 1FE.....                                 |
|                      | 45257H      | AA 5 |                                 | 06/01/2018.   | Impact Funding LLC CMBS Ser 2010-1 CI A1<br>Paydown.....               |                           | 124,067       | 124,067    | 124,134     | 124,081                                 |                                          | (14)                                      |                                                           | (14)                                 |                                            | 124,067                                       |                                          |                                  | 0                             | 2,770                                                | 01/25/2051.                      | 1FM.....                                 |
|                      | 45320*      | AA 6 |                                 | 06/29/2018.   | Implementation Mgmt Assistance Term Ln N<br>Redemption 100.0000.....   |                           | 3,540         | 3,540      | 3,384       | 3,385                                   |                                          | 154                                       |                                                           | 154                                  |                                            | 3,540                                         |                                          |                                  | 0                             | 116                                                  | 12/13/2023.                      | 1FE.....                                 |
|                      | 465685      | AN 5 |                                 | 06/22/2018.   | ITC Holdings Corp Sr Nt 3.350% 11/15/2..<br>Tax Free Exchange.....     |                           | 7,740,725     | 7,750,000  | 7,740,123   | 7,740,162                               |                                          | 563                                       |                                                           | 563                                  |                                            | 7,740,725                                     |                                          |                                  | 0                             | 157,217                                              | 11/15/2027.                      | 2FE.....                                 |
|                      | 466247      | H8 9 |                                 | 06/01/2018.   | JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1<br>Paydown.....               |                           | 13,618        | 11,283     | 11,233      | 10,549                                  | 692                                      | (1)                                       |                                                           | 691                                  |                                            | 11,240                                        |                                          | 2,377                            | 2,377                         | 239                                                  | 04/25/2036.                      | 1FM.....                                 |

SCHEDULE D - PART 4

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

QE05.11

| 1                    | 2                                             |  | 3                               | 4             | 5                        | 6                         | 7               | 8               | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                       |
|----------------------|-----------------------------------------------|--|---------------------------------|---------------|--------------------------|---------------------------|-----------------|-----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |                                               |  |                                 |               |                          |                           |                 |                 |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| CUSIP Identification | Description                                   |  | F<br>o<br>r<br>e<br>i<br>g<br>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) |
| 46640J AS 6          | JP Morgan Chase Comm Mtg Secs CMBS Ser 2      |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....609,980    | .....609,980    | .....616,078   | .....611,977                            | .....                                    | .....(1,997)                              | .....                                                     | .....(1,997)                         | .....                                      | .....609,980                                  | .....                                    | .....                            | .....0                        | .....8,582                                           | 01/15/2046.                      | 1FM.....                                 |
| 47215B AD 9          | JCP&L Transition Funding LLC LBASS Ser 2      |  | ..                              | 06/05/2018.   | Paydown.....             |                           | .....278,769    | .....278,769    | .....277,591   | .....278,386                            | .....                                    | .....383                                  | .....                                                     | .....383                             | .....                                      | .....278,769                                  | .....                                    | .....                            | .....0                        | .....7,819                                           | 06/05/2023.                      | 1FE.....                                 |
| 52467@ AH 8          | Legg Mason Mtg Cap Corp CTL 7.750% 01/15/2021 |  | ..                              | 06/15/2018.   | Redemption 100.0000..... |                           | .....61,679     | .....61,679     | .....64,688    | .....62,284                             | .....                                    | .....(605)                                | .....                                                     | .....(605)                           | .....                                      | .....61,679                                   | .....                                    | .....                            | .....0                        | .....1,964                                           | 01/15/2021.                      | 4.....                                   |
| 52467@ BC 8          | CI                                            |  | ..                              | 06/15/2018.   | Redemption 100.0000..... |                           | .....62,329     | .....62,329     | .....68,554    | .....62,740                             | .....                                    | .....(411)                                | .....                                                     | .....(411)                           | .....                                      | .....62,329                                   | .....                                    | .....                            | .....0                        | .....2,131                                           | 11/15/2018.                      | 5*Gl.....                                |
| 52520M GQ 0          | Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1 6        |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....4,603      | .....4,603      | .....4,606     | .....4,586                              | .....                                    | .....17                                   | .....                                                     | .....17                              | .....                                      | .....4,603                                    | .....                                    | .....                            | .....0                        | .....115                                             | 04/25/2036.                      | 1FM.....                                 |
| 542514 GW 8          | Long Beach Mtg Loan Tr RMBS Ser 2004-5 C      |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....385,055    | .....385,055    | .....360,026   | .....367,236                            | .....                                    | .....17,819                               | .....                                                     | .....17,819                          | .....                                      | .....385,055                                  | .....                                    | .....                            | .....0                        | .....3,504                                           | 09/25/2034.                      | 1FM.....                                 |
| 542514 NC 4          | Long Beach Mtg Loan Tr RMBS Ser 2005-WL2      |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....532,318    | .....532,318    | .....505,203   | .....508,061                            | .....                                    | .....24,257                               | .....                                                     | .....24,257                          | .....                                      | .....532,318                                  | .....                                    | .....                            | .....0                        | .....5,511                                           | 08/25/2035.                      | 1FM.....                                 |
| 552759 AA 0          | MFRA Tr RMBS 2017-RPL1 CI A1 2.588% 02        |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....289,783    | .....289,783    | .....289,780   | .....289,756                            | .....                                    | .....27                                   | .....                                                     | .....27                              | .....                                      | .....289,783                                  | .....                                    | .....                            | .....0                        | .....3,149                                           | 02/25/2057.                      | 1FM.....                                 |
| 55336V AQ 3          | MPLX LP Sr Nt 3.375% 03/15/23.....            |  | ..                              | 05/22/2018.   | Barclays Capital Inc.    |                           | .....978,090    | .....1,000,000  | .....999,310   | .....                                   | .....                                    | .....40                                   | .....                                                     | .....40                              | .....                                      | .....999,350                                  | .....                                    | .....(21,260)                    | .....(21,260)                 | .....9,938                                           | 03/15/2023.                      | 2FE.....                                 |
| 55368* AD 2          | MSHC Inc Term Ln Nt 1 6.609% 07/31/23         |  | ..                              | 06/29/2018.   | Tax Free Exchange.....   |                           | .....15,166     | .....15,507     | .....15,120    | .....15,140                             | .....                                    | .....26                                   | .....                                                     | .....26                              | .....                                      | .....15,166                                   | .....                                    | .....                            | .....0                        | .....490                                             | 07/31/2023.                      | 3FE.....                                 |
| 55368* AF 7          | 6.5                                           |  | ..                              | 06/29/2018.   | Tax Free Exchange.....   |                           | .....8,505      | .....8,543      | .....8,501     | .....8,458                              | .....44                                  | .....3                                    | .....                                                     | .....47                              | .....                                      | .....8,505                                    | .....                                    | .....                            | .....0                        | .....404                                             | 07/31/2023.                      | 3FE.....                                 |
| 589929 5F 1          | Merrill Lynch Mtg Investors RMBS Ser 200      |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....698,548    | .....698,548    | .....641,555   | .....653,588                            | .....                                    | .....44,960                               | .....                                                     | .....44,960                          | .....                                      | .....698,548                                  | .....                                    | .....                            | .....0                        | .....6,866                                           | 07/25/2034.                      | 1FM.....                                 |
| 59549R AC 8          | Mid State Tr X LBASS Ser 10 CI M1 6.28.       |  | ..                              | 06/15/2018.   | Paydown.....             |                           | .....126,102    | .....126,102    | .....106,037   | .....106,037                            | .....                                    | .....20,065                               | .....                                                     | .....20,065                          | .....                                      | .....126,102                                  | .....                                    | .....                            | .....0                        | .....3,375                                           | 02/15/2036.                      | 1AM.....                                 |
| 59549W AB 9          | Mid State Tr LBASS Ser 11 CI M1 5.598%        |  | ..                              | 05/15/2018.   | Paydown.....             |                           | .....32,726     | .....32,726     | .....32,725    | .....32,726                             | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....32,726                                   | .....                                    | .....                            | .....0                        | .....703                                             | 07/15/2038.                      | 2AM.....                                 |
| 60367* AA 9          | Ministry Brands LLC Delayed Draw TL Nt 1      |  | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | .....14,761     | .....14,761     | .....14,761    | .....3,963                              | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....14,761                                   | .....                                    | .....                            | .....0                        | .....406                                             | 08/22/2022.                      | 3FE.....                                 |
| 60367* AA 9          | Ministry Brands LLC Delayed Draw TL Nt 9      |  | ..                              | 06/29/2018.   | Tax Free Exchange.....   |                           | .....537,216    | .....537,216    | .....537,216   | .....                                   | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....537,216                                  | .....                                    | .....                            | .....0                        | .....12,963                                          | 08/22/2022.                      | 3FE.....                                 |
| 61744C FB 7          | Morgan Stanley Cap I RMBS Ser 2004-HE6 C      |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....207,962    | .....207,962    | .....191,325   | .....194,451                            | .....                                    | .....13,511                               | .....                                                     | .....13,511                          | .....                                      | .....207,962                                  | .....                                    | .....                            | .....0                        | .....2,203                                           | 08/25/2034.                      | 1FM.....                                 |
| 61745M VW 0          | Morgan Stanley Cap I RMBS Ser 2004-1 CI       |  | ..                              | 04/01/2018.   | Paydown.....             |                           | .....582        | .....582        | .....582       | .....582                                | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....582                                      | .....                                    | .....                            | .....0                        | .....10                                              | 11/25/2018.                      | 1FM.....                                 |
| 61748H LC 3          | Morgan Stanley Mtg Tr RMBS Ser 2005-5AR       |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....299,648    | .....300,194    | .....266,591   | .....250,662                            | .....                                    | .....15,929                               | .....                                                     | .....15,929                          | .....                                      | .....266,591                                  | .....                                    | .....33,057                      | .....33,057                   | .....6,755                                           | 09/25/2035.                      | 1FM.....                                 |
| 61749T AA 2          | Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1      |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....8,182,878  | .....8,182,878  | .....1,629,211 | .....1,629,211                          | .....                                    | .....6,553,667                            | .....                                                     | .....6,553,667                       | .....                                      | .....8,182,878                                | .....                                    | .....                            | .....0                        | .....56,081                                          | 08/25/2036.                      | 1FM.....                                 |
| 61761Q AC 7          | Morgan Stanley BAML Tr CMBS Ser 2013-C8       |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....158,487    | .....158,487    | .....157,868   | .....39,787                             | .....                                    | .....622                                  | .....                                                     | .....622                             | .....                                      | .....158,487                                  | .....                                    | .....                            | .....0                        | .....981                                             | 12/15/2048.                      | 1FM.....                                 |
| 61762D AU 5          | Morgan Stanley BAML Tr CMBS Ser 2013-C9       |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....271,562    | .....271,562    | .....260,753   | .....267,026                            | .....                                    | .....4,536                                | .....                                                     | .....4,536                           | .....                                      | .....271,562                                  | .....                                    | .....                            | .....0                        | .....3,176                                           | 05/15/2046.                      | 1FM.....                                 |
| 61762M BU 4          | Morgan Stanley BAML Tr CMBS Ser 2013-C10      |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....3,108      | .....3,108      | .....3,201     | .....3,144                              | .....                                    | .....(36)                                 | .....                                                     | .....(36)                            | .....                                      | .....3,108                                    | .....                                    | .....                            | .....0                        | .....61                                              | 07/15/2046.                      | 1FM.....                                 |
| 628530 AX 5          | Mylan Inc Sr Nt 2.600% 06/24/18.....          |  | ..                              | 04/28/2018.   | Call 100.0750.....       |                           | .....10,007,500 | .....10,000,000 | .....9,836,257 | .....9,980,798                          | .....                                    | .....12,912                               | .....                                                     | .....12,912                          | .....                                      | .....9,993,710                                | .....                                    | .....6,290                       | .....6,290                    | .....97,060                                          | 06/24/2018.                      | 2FE.....                                 |
| 62927# AD 8          | NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.      |  | ..                              | 04/15/2018.   | Redemption 100.0000..... |                           | .....1,318,732  | .....1,318,732  | .....1,318,732 | .....1,318,732                          | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....1,318,732                                | .....                                    | .....                            | .....0                        | .....18,660                                          | 03/31/2024.                      | 1FE.....                                 |
| 63651P AA 2          | National Inst Health Twinbrook CTL B Bld..    |  | ..                              | 06/15/2018.   | Redemption 100.0000..... |                           | .....98,066     | .....98,066     | .....98,066    | .....98,066                             | .....                                    | .....0                                    | .....                                                     | .....0                               | .....                                      | .....98,066                                   | .....                                    | .....                            | .....0                        | .....2,384                                           | 01/15/2019.                      | 1.....                                   |
| 63655@ AA 2          | National Intergovernmental Co New Term L      |  | ..                              | 05/23/2018.   | Redemption 100.0000..... |                           | .....1,021,796  | .....1,021,796  | .....1,006,469 | .....1,007,317                          | .....                                    | .....14,478                               | .....                                                     | .....14,478                          | .....                                      | .....1,021,796                                | .....                                    | .....                            | .....0                        | .....33,060                                          | 09/19/2022.                      | 3FE.....                                 |
| 63655@ AC 8          | National Intergovernmental Co Reallocate...   |  | ..                              | 05/23/2018.   | Redemption 100.0000..... |                           | .....2,064,596  | .....2,064,596  | .....2,033,627 | .....2,035,260                          | .....                                    | .....29,336                               | .....                                                     | .....29,336                          | .....                                      | .....2,064,596                                | .....                                    | .....                            | .....0                        | .....57,580                                          | 09/19/2022.                      | 3FE.....                                 |
| 63860H AD 1          | Nationstar Home Equity Loan Tr RMBS Ser       |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....441,413    | .....441,413    | .....372,718   | .....384,307                            | .....                                    | .....57,106                               | .....                                                     | .....57,106                          | .....                                      | .....441,413                                  | .....                                    | .....                            | .....0                        | .....3,539                                           | 03/25/2037.                      | 1FM.....                                 |

SCHEDULE D - PART 4

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

| 1                    | 2                                           |  | 3                               | 4             | 5                        | 6                         | 7              | 8              | 9              | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                       |
|----------------------|---------------------------------------------|--|---------------------------------|---------------|--------------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |                                             |  |                                 |               |                          |                           |                |                |                |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| CUSIP Identification | Description                                 |  | F<br>o<br>r<br>e<br>i<br>g<br>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) |
| 64828C AA 7          | New Residential Mtg Ln Tr RMBS Ser 2018-    |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....281,854   | .....281,854   | .....289,175   | .....                                   | .....                                    | .....(7,322)                              | .....                                                     | .....(7,322)                         | .....                                      | .....281,854                                  | .....                                    | .....                            | ......0                       | .....1,699                                           | 03/25/2036.                      | 1FE.....                                 |
| 64828M AA 5          | New Residential Mtg Ln Tr RMBS Ser 2017-    |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....251,572   | .....251,572   | .....255,070   | .....                                   | .....                                    | .....(3,498)                              | .....                                                     | .....(3,498)                         | .....                                      | .....251,572                                  | .....                                    | .....                            | ......0                       | .....1,177                                           | 04/25/2057.                      | 1FM.....                                 |
| 64829H AD 9          | New Residential Mtg Ln Tr RMBS Ser 2016-    |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....333,506   | .....333,506   | .....336,998   | .....336,988                            | .....                                    | .....(3,481)                              | .....                                                     | .....(3,481)                         | .....                                      | .....333,506                                  | .....                                    | .....                            | ......0                       | .....4,477                                           | 09/25/2056.                      | 1FM.....                                 |
| 64830B AA 5          | New Residential Mtg Ln Tr RMBS Ser 2017-    |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....465,904   | .....465,904   | .....481,622   | .....481,283                            | .....                                    | .....(15,379)                             | .....                                                     | .....(15,379)                        | .....                                      | .....465,904                                  | .....                                    | .....                            | ......0                       | .....7,797                                           | 08/27/2057.                      | 1FM.....                                 |
| 64830G AB 2          | New Residential Mtg Ln Tr RMBS Ser 2018-    |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....371,175   | .....371,175   | .....379,206   | .....                                   | .....                                    | .....(8,030)                              | .....                                                     | .....(8,030)                         | .....                                      | .....371,175                                  | .....                                    | .....                            | ......0                       | .....5,034                                           | 12/25/2057.                      | 1FE.....                                 |
| 65535V CN 6          | Nomura Asset Sec Corp RMBS Ser 2004-AP1     |  | ..                              | 06/01/2018.   | Paydown.....             |                           | .....3,434     | .....3,434     | .....3,434     | .....3,432                              | .....                                    | .....2                                    | .....                                                     | .....2                               | .....                                      | .....3,434                                    | .....                                    | .....                            | ......0                       | .....71                                              | 03/25/2034.                      | 1FM.....                                 |
| 667294 AW 2          | Northwest Airlines LBASS EETC Ser 2001-1    |  | ..                              | 04/01/2018.   | Paydown.....             |                           | .....358,932   | .....358,932   | .....359,541   | .....359,185                            | .....                                    | .....(253)                                | .....                                                     | .....(253)                           | .....                                      | .....358,932                                  | .....                                    | .....                            | ......0                       | .....12,636                                          | 10/01/2023.                      | 2FE.....                                 |
| 67020B AA 8          | NRRC-D Facilities Corp CTL GSA Rev Bd Ls    |  | ..                              | 06/07/2018.   | Redemption 100.0000..... |                           | .....159,404   | .....159,404   | .....159,404   | .....159,404                            | .....                                    | .....                                     | .....                                                     | ......0                              | .....                                      | .....159,404                                  | .....                                    | .....                            | ......0                       | .....4,320                                           | 11/07/2023.                      | 1.....                                   |
| 67104C AA 5          | Oak Hill Credit Partners CLO Ser 2013-8A.   |  | ..                              | 04/20/2018.   | Paydown.....             |                           | .....2,201,058 | .....2,201,058 | .....2,201,058 | .....2,201,058                          | .....                                    | .....                                     | .....                                                     | ......0                              | .....                                      | .....2,201,058                                | .....                                    | .....                            | ......0                       | .....29,681                                          | 04/20/2025.                      | 1FE.....                                 |
| 70069F CH 8          | Park Place Securities Inc RMBS Ser 2004-    |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....234,470   | .....234,470   | .....225,238   | .....228,342                            | .....                                    | .....6,128                                | .....                                                     | .....6,128                           | .....                                      | .....234,470                                  | .....                                    | .....                            | ......0                       | .....2,652                                           | 10/25/2034.                      | 1FM.....                                 |
| 70069F DM 6          | Park Place Securities Inc RMBS Ser 2004-    |  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....926,628   | .....926,628   | .....892,169   | .....900,002                            | .....                                    | .....26,626                               | .....                                                     | .....26,626                          | .....                                      | .....926,628                                  | .....                                    | .....                            | ......0                       | .....11,832                                          | 12/25/2034.                      | 1FM.....                                 |
| 70176@ AA 7          | Parmer 31 (Austin TX) CTL Pass CTL Ser A    |  | ..                              | 06/15/2018.   | Redemption 100.0000..... |                           | .....180,190   | .....180,190   | .....181,541   | .....181,494                            | .....                                    | .....(1,304)                              | .....                                                     | .....(1,304)                         | .....                                      | .....180,190                                  | .....                                    | .....                            | ......0                       | .....2,606                                           | 01/15/2032.                      | 1.....                                   |
| 70325E AC 4          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 04/27/2018.   | Redemption 100.0000..... |                           | .....(7,225)   | .....(7,225)   | .....(7,225)   | .....(1,110)                            | .....(72)                                | .....                                     | .....                                                     | .....(72)                            | .....                                      | .....(7,225)                                  | .....                                    | .....                            | ......0                       | .....                                                | 10/10/2024.                      | 3FE.....                                 |
| 70325E AC 4          | Pathway Partners Vet Mgmt LLC Delayed Dr    |  | ..                              | 05/25/2018.   | Tax Free Exchange.....   |                           | .....1,058,368 | .....1,058,368 | .....1,058,368 | .....120,648                            | .....72                                  | .....                                     | .....                                                     | .....72                              | .....                                      | .....1,058,368                                | .....                                    | .....                            | ......0                       | .....15,142                                          | 10/10/2024.                      | 3FE.....                                 |
| 70325E AC 4          | Pathway Partners Vet Mgmt LLC Term Ln Nt    |  | ..                              | 04/27/2018.   | Redemption 100.0000..... |                           | .....7,225     | .....7,225     | .....7,126     | .....                                   | .....                                    | .....99                                   | .....                                                     | .....99                              | .....                                      | .....7,225                                    | .....                                    | .....                            | ......0                       | .....34                                              | 10/10/2024.                      | 3FE.....                                 |
| 70325E AC 4          | Pathway Partners Vet Mgmt LLC Term Ln Nt    |  | ..                              | 05/25/2018.   | Tax Free Exchange.....   |                           | .....2,837,188 | .....2,875,614 | .....2,836,054 | .....                                   | .....                                    | .....1,134                                | .....                                                     | .....1,134                           | .....                                      | .....2,837,188                                | .....                                    | .....                            | ......0                       | .....41,606                                          | 10/10/2024.                      | 3FE.....                                 |
| 71579U AF 2          | Petco Animal Supplies New Term Ln B-1 Nt    |  | ..                              | 04/19/2018.   | Various.....             |                           | .....2,527,000 | .....3,500,000 | .....3,528,610 | .....2,644,688                          | .....879,989                             | .....(1,233)                              | .....                                                     | .....878,756                         | .....                                      | .....3,523,444                                | .....                                    | .....(996,444)                   | .....(996,444)                | .....39,177                                          | 01/26/2023.                      | 4FE.....                                 |
| 71579U AF 2          | Petco Animal Supplies New Term Ln B-1 Nt    |  | ..                              | 04/30/2018.   | Redemption 100.0000..... |                           | .....26,342    | .....26,342    | .....26,501    | .....19,905                             | .....6,575                               | .....(138)                                | .....                                                     | .....6,437                           | .....                                      | .....26,342                                   | .....                                    | .....                            | ......0                       | .....599                                             | 01/26/2023.                      | 5FE.....                                 |
| 71677H AG 0          | PetSmart Inc Term Ln B2 Nt 1 5.084% 03      |  | ..                              | 04/30/2018.   | Redemption 100.0000..... |                           | .....82,513    | .....82,513    | .....82,664    | .....66,010                             | .....16,623                              | .....(121)                                | .....                                                     | .....16,502                          | .....                                      | .....82,513                                   | .....                                    | .....                            | ......0                       | .....1,306                                           | 03/10/2022.                      | 5FE.....                                 |
| 718172 AA 7          | Philip Morris Intl Inc Sr Nt 5.650% 05..... |  | ..                              | 05/16/2018.   | Maturity.....            |                           | .....1,000,000 | .....1,000,000 | .....1,042,289 | .....1,006,883                          | .....                                    | .....(6,883)                              | .....                                                     | .....(6,883)                         | .....                                      | .....1,000,000                                | .....                                    | .....                            | ......0                       | .....28,250                                          | 05/16/2018.                      | 1FE.....                                 |
| 72349B AJ 3          | Pinnacle Park CLO Ltd CLO Ser 2014-1A CI    |  | ..                              | 04/16/2018.   | Paydown.....             |                           | .....5,000,000 | .....5,000,000 | .....5,000,000 | .....5,000,000                          | .....                                    | .....                                     | .....                                                     | ......0                              | .....                                      | .....5,000,000                                | .....                                    | .....                            | ......0                       | .....70,736                                          | 04/15/2026.                      | 1FE.....                                 |
| 72584D AD 6          | Yum Brands New Term Ln B Nt 1 4.088% 0      |  | ..                              | 04/03/2018.   | Tax Free Exchange.....   |                           | .....6,378,103 | .....6,402,825 | .....6,373,768 | .....6,377,064                          | .....                                    | .....1,040                                | .....                                                     | .....1,040                           | .....                                      | .....6,378,103                                | .....                                    | .....                            | ......0                       | .....67,552                                          | 06/16/2023.                      | 3FE.....                                 |
| 73664# AA 8          | Portland Natural Gas Trans Sys Sr Sec Nt.   |  | ..                              | 05/10/2018.   | Call 101.3183.....       |                           | .....402,878   | .....397,636   | .....397,636   | .....397,636                            | .....                                    | .....                                     | .....                                                     | ......0                              | .....                                      | .....397,636                                  | .....                                    | .....                            | ......0                       | .....13,714                                          | 12/31/2018.                      | 1.....                                   |
| 73744G AJ 1          | Post Holdings Inc Term Ln B Nt 1 4.030...   |  | ..                              | 06/25/2018.   | Redemption 100.0000..... |                           | .....54,154    | .....54,154    | .....54,286    | .....                                   | .....                                    | .....(132)                                | .....                                                     | .....(132)                           | .....                                      | .....54,154                                   | .....                                    | .....                            | ......0                       | .....701                                             | 05/24/2024.                      | 3FE.....                                 |
| 74040Y AA 0          | Preferred Term Sec Ltd LBASS X Flt Rate.    |  | ..                              | 04/03/2018.   | Paydown.....             |                           | .....339,489   | .....339,489   | .....213,878   | .....239,802                            | .....                                    | .....99,687                               | .....                                                     | .....99,687                          | .....                                      | .....339,489                                  | .....                                    | .....                            | ......0                       | .....3,809                                           | 07/03/2033.                      | 1FE.....                                 |
| 74041C AA 7          | Preferred Term Sec Ltd VI LBASS Flt Rt N    |  | ..                              | 06/26/2018.   | Paydown.....             |                           | .....519,532   | .....519,532   | .....389,207   | .....404,587                            | .....                                    | .....114,945                              | .....                                                     | .....114,945                         | .....                                      | .....519,532                                  | .....                                    | .....                            | ......0                       | .....8,657                                           | 09/26/2034.                      | 1FE.....                                 |

QE05.12

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<br>o<br>r<br>e<br>i<br>g<br>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) |
| 74041N               | AA          | 3 | ..                              | 06/25/2018.   | Paydown.....             |                           | 298,958       | 298,958    | 257,881     | 265,155                                 |                                          | 33,804                                    |                                                           | 33,804                               |                                            | 298,958                                       |                                          |                                  | 0                             | 3,856                                                | 12/24/2033.                      | 1FE.....                                 |
|                      | AL          | 9 |                                 | 06/25/2018.   | Paydown.....             |                           | 224,218       | 224,218    | 146,863     | 159,639                                 |                                          | 64,579                                    |                                                           | 64,579                               |                                            | 224,218                                       |                                          |                                  | 0                             | 3,786                                                | 12/24/2033.                      | 1FE.....                                 |
|                      | AB          | 1 |                                 | 06/25/2018.   | Redemption 100.0000..... |                           | 10,000,000    | 10,000,000 | 7,500,000   | 7,603,938                               |                                          | 2,396,062                                 |                                                           | 2,396,062                            |                                            | 10,000,000                                    |                                          |                                  | 0                             | 137,034                                              | 09/24/2033.                      | 1FE.....                                 |
|                      | AA          | 2 |                                 | 06/25/2018.   | Redemption 100.0000..... |                           | 413,724       | 413,724    | 316,499     | 331,236                                 |                                          | 82,489                                    |                                                           | 82,489                               |                                            | 413,724                                       |                                          |                                  | 0                             | 4,763                                                | 06/23/2035.                      | 1FE.....                                 |
|                      | AA          | 5 |                                 | 06/22/2018.   | Paydown.....             |                           | 27,678        | 27,678     | 18,886      | 20,256                                  |                                          | 7,423                                     |                                                           | 7,423                                |                                            | 27,678                                        |                                          |                                  | 0                             | 309                                                  | 12/22/2035.                      | 1FE.....                                 |
|                      | AA          | 1 |                                 | 06/22/2018.   | Redemption 100.0000..... |                           | 598,526       | 598,526    | 456,376     | 474,910                                 |                                          | 123,616                                   |                                                           | 123,616                              |                                            | 598,526                                       |                                          |                                  | 0                             | 6,686                                                | 03/22/2038.                      | 1FE.....                                 |
|                      | AC          | 5 |                                 | 06/22/2018.   | Paydown.....             |                           | 5,299         | 5,299      | 3,486       | 4,100                                   |                                          | 1,199                                     |                                                           | 1,199                                |                                            | 5,299                                         |                                          |                                  | 0                             | 55                                                   | 12/22/2036.                      | 1AM.....                                 |
|                      | AC          | 9 |                                 | 06/25/2018.   | Paydown.....             |                           | 7,639         | 7,639      | 3,998       | 3,998                                   |                                          | 3,641                                     |                                                           | 3,641                                |                                            | 7,639                                         |                                          |                                  | 0                             | 43                                                   | 03/23/2035.                      | 1FE.....                                 |
|                      |             |   |                                 |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
|                      |             |   |                                 |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| 74160M               | KU          | 5 | ..                              | 06/01/2018.   | Paydown.....             |                           | 103,856       | 61,350     | 49,967      | 59,880                                  | 458                                      | 483                                       |                                                           | 941                                  |                                            | 60,821                                        |                                          | 43,035                           | 43,035                        | 3,248                                                | 10/25/2035.                      | 5FM.....                                 |
| 74924D               | AA          | 7 | ..                              | 06/01/2018.   | Paydown.....             |                           | 61,813        | 79,022     | 57,242      | 57,242                                  |                                          |                                           |                                                           | 0                                    |                                            | 57,242                                        |                                          | 4,571                            | 4,571                         | 2,177                                                | 09/25/2037.                      | 1FM.....                                 |
|                      |             |   | ..                              |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| 74937T               | AA          | 7 | ..                              | 06/01/2018.   | Paydown.....             |                           | 432,033       | 432,033    | 431,354     | 430,381                                 |                                          | 1,652                                     |                                                           | 1,652                                |                                            | 432,033                                       |                                          |                                  | 0                             | 10,472                                               | 11/25/2051.                      | 1FE.....                                 |
| 74966F               | AJ          | 2 | ..                              | 04/23/2018.   | Tax Free Exchange.....   |                           | 24,639,376    | 24,588,750 | 24,643,410  | 24,641,779                              |                                          | (2,403)                                   |                                                           | (2,403)                              |                                            | 24,639,376                                    |                                          |                                  | 0                             | 365,790                                              | 10/12/2023.                      | 4FE.....                                 |
| 74966U               | AP          | 5 | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | 103,343       | 103,343    | 102,746     | 102,664                                 |                                          | 679                                       |                                                           | 679                                  |                                            | 103,343                                       |                                          |                                  | 0                             | 2,090                                                | 03/27/2023.                      | 2FE.....                                 |
| 75406B               | AE          | 7 | ..                              | 06/25/2018.   | Paydown.....             |                           | 539,425       | 539,425    | 465,254     | 503,423                                 |                                          | 36,003                                    |                                                           | 36,003                               |                                            | 539,425                                       |                                          |                                  | 0                             | 4,642                                                | 03/25/2036.                      | 1FM.....                                 |
|                      |             |   | ..                              |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| 75973L               | AA          | 6 | ..                              | 06/20/2018.   | Paydown.....             |                           | 221,507       | 221,507    | 221,449     | 221,450                                 |                                          | 58                                        |                                                           | 58                                   |                                            | 221,507                                       |                                          |                                  | 0                             | 3,356                                                | 09/20/2052.                      | 1FE.....                                 |
| 78411E               | AC          | 2 | ..                              | 04/03/2018.   | Redemption 100.0000..... |                           | 7,380         | 7,380      | 7,343       | 7,343                                   | 2                                        | 35                                        |                                                           | 37                                   |                                            | 7,380                                         |                                          |                                  | 0                             | 152                                                  | 09/01/2023.                      | 4FE.....                                 |
| 78411E               | AC          | 2 | ..                              | 04/03/2018.   | Tax Free Exchange.....   |                           | 328,924       | 330,449    | 328,797     | 328,797                                 | 70                                       | 58                                        |                                                           | 128                                  |                                            | 328,924                                       |                                          |                                  | 0                             | 6,913                                                | 09/01/2023.                      | 4FE.....                                 |
| 785811               | AA          | 8 | ..                              | 06/25/2018.   | Paydown.....             |                           | 46,776        | 46,048     | 15,887      | 15,893                                  |                                          |                                           |                                                           | 0                                    |                                            | 15,893                                        |                                          | 30,883                           | 30,883                        | 353                                                  | 04/25/2036.                      | 1FM.....                                 |
|                      |             |   | ..                              |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| 81760H               | AE          | 2 | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | 24,023        | 24,023     | 24,092      | 24,051                                  | 37                                       | (65)                                      |                                                           | (28)                                 |                                            | 24,023                                        |                                          |                                  | 0                             | 427                                                  | 11/07/2023.                      | 3FE.....                                 |
| 82570J               | AE          | 6 | ..                              | 05/31/2018.   | Redemption 100.0000..... |                           | 25,385,879    | 25,385,879 | 25,222,501  | 25,323,402                              |                                          | 62,476                                    |                                                           | 62,476                               |                                            | 25,385,879                                    |                                          |                                  | 0                             | 700,447                                              | 11/23/2019.                      | 4FE.....                                 |
| 83416W               | AA          | 1 | ..                              | 06/30/2018.   | Redemption 100.0000..... |                           | 53,722        | 53,722     | 53,722      | 53,722                                  |                                          |                                           |                                                           | 0                                    |                                            | 53,722                                        |                                          |                                  | 0                             | 1,444                                                | 06/30/2035.                      | 2FE.....                                 |
| 83578B               | AJ          | 2 | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | 67,096        | 67,096     | 66,873      | 66,881                                  | 18                                       | 196                                       |                                                           | 214                                  |                                            | 67,096                                        |                                          |                                  | 0                             | 829                                                  | 09/30/2022.                      | 4FE.....                                 |
|                      |             |   | ..                              |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| 84611@               | AB          | 9 | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | 10,643        | 10,643     | 10,427      | 10,440                                  |                                          | 203                                       |                                                           | 203                                  |                                            | 10,643                                        |                                          |                                  | 0                             | 349                                                  | 03/01/2022.                      | 4.....                                   |
| 84611@               | AC          | 7 | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | 1,981         | 1,981      | 1,967       | 1,946                                   | 23                                       | 12                                        |                                                           | 35                                   |                                            | 1,981                                         |                                          |                                  | 0                             | 68                                                   | 03/01/2022.                      | 4.....                                   |
|                      |             |   | ..                              |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| 863576               | DG          | 6 | ..                              | 06/25/2018.   | Paydown.....             |                           | 1,140,456     | 1,140,456  | 1,027,123   | 1,106,682                               |                                          | 33,774                                    |                                                           | 33,774                               |                                            | 1,140,456                                     |                                          |                                  | 0                             | 11,479                                               | 11/25/2035.                      | 1FM.....                                 |
| 86358E               | CL          | 8 | ..                              | 06/25/2018.   | Paydown.....             |                           | 423,784       | 423,784    | 389,454     | 397,275                                 |                                          | 26,510                                    |                                                           | 26,510                               |                                            | 423,784                                       |                                          |                                  | 0                             | 4,334                                                | 07/25/2033.                      | 1FM.....                                 |
| 86359B               | JU          | 6 | ..                              | 06/01/2018.   | Paydown.....             |                           | 5,231         | 5,231      | 5,230       | 5,224                                   |                                          | 7                                         |                                                           | 7                                    |                                            | 5,231                                         |                                          |                                  | 0                             | 114                                                  | 03/25/2034.                      | 1FM.....                                 |
| 86363G               | AJ          | 3 | ..                              | 05/01/2018.   | Paydown.....             |                           | 281,294       | 282,878    | 255,283     | 255,283                                 |                                          |                                           |                                                           | 0                                    |                                            | 255,283                                       |                                          | 26,011                           | 26,011                        | 3,390                                                | 04/25/2047.                      | 1FM.....                                 |
| 86738*               | AA          | 6 | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | 8,156         | 8,156      | 7,992       | 7,992                                   | 4                                        | 160                                       |                                                           | 164                                  |                                            | 8,156                                         |                                          |                                  | 0                             | 356                                                  | 10/31/2023.                      | 3FE.....                                 |
| 87246A               | AE          | 8 | ..                              | 06/10/2018.   | Paydown.....             |                           | 296,093       | 296,093    | 294,222     | 295,858                                 |                                          | 235                                       |                                                           | 235                                  |                                            | 296,093                                       |                                          |                                  | 0                             | 5,638                                                | 08/15/2039.                      | 1FM.....                                 |
|                      |             |   | ..                              |               |                          |                           |               |            |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| 87272Q               | AA          | 8 | ..                              | 06/15/2018.   | Paydown.....             |                           | 153,694       | 153,694    | 153,689     |                                         |                                          | 5                                         |                                                           | 5                                    |                                            | 153,694                                       |                                          |                                  | 0                             | 833                                                  | 12/15/2029.                      | 1FE.....                                 |
| 881561               | VC          | 5 | ..                              | 06/25/2018.   | Paydown.....             |                           | 237,353       | 237,353    | 225,559     | 231,305                                 |                                          | 6,048                                     |                                                           | 6,048                                |                                            | 237,353                                       |                                          |                                  | 0                             | 2,397                                                | 06/25/2036.                      | 1FM.....                                 |

SCHEDULE D - PART 4

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

QE05.14

| 1                    | 2           |   |                                               | 3                               | 4             | 5                        | 6                         | 7               | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                       |
|----------------------|-------------|---|-----------------------------------------------|---------------------------------|---------------|--------------------------|---------------------------|-----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |             |   |                                               |                                 |               |                          |                           |                 |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| CUSIP Identification | Description |   |                                               | F<br>o<br>r<br>e<br>i<br>g<br>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) |
| 88632N               | AJ          | 9 | Tibco Software Inc New Term Ln B Nt 1.....    | ..                              | 05/31/2018.   | Redemption 100.0000..... |                           | .....36,844     | .....36,844     | .....36,302     | .....36,366                             | .....                                    | .....478                                  | .....                                                     | .....478                             | .....                                      | .....36,844                                   | .....                                    | .....                            | .....0                        | .....817                                             | 12/04/2020.                      | 4FE.....                                 |
| 887315               | AY          | 5 | Time Warner Companies Inc Sec Nt 6.875 ..     | ..                              | 06/15/2018.   | Maturity.....            |                           | .....2,500,000  | .....2,500,000  | .....2,865,350  | .....2,523,635                          | .....                                    | .....(23,635)                             | .....                                                     | .....(23,635)                        | .....                                      | .....2,500,000                                | .....                                    | .....                            | .....0                        | .....85,938                                          | 06/15/2018.                      | 2FE.....                                 |
| 89416F               | AP          | 2 | Travel Leaders Group LLC Term Ln Nt 1.....    | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | .....3,750      | .....3,750      | .....3,741      | .....3,741                              | .....                                    | .....9                                    | .....                                                     | .....9                               | .....                                      | .....3,750                                    | .....                                    | .....                            | .....0                        | .....150                                             | 01/25/2024.                      | 4FE.....                                 |
| 89703F               | AE          | 9 | Tronair Parent Inc 2nd Lien Term Ln Nt 1..... | ..                              | 06/13/2018.   | Direct.....              |                           | .....7,760,000  | .....8,000,000  | .....7,720,000  | .....7,748,507                          | .....                                    | .....10,231                               | .....                                                     | .....10,231                          | .....                                      | .....7,758,738                                | .....                                    | .....1,262                       | .....1,262                    | .....493,208                                         | 09/08/2024.                      | 5.....                                   |
| 90270R               | AC          | 8 | UBS-Barclays Comm Mort Tr CMBS Ser 2012-      | ..                              | 05/01/2018.   | Paydown.....             |                           | .....           | .....           | .....60,273     | .....36,262                             | .....                                    | .....(36,262)                             | .....                                                     | .....(36,262)                        | .....                                      | .....                                         | .....                                    | .....0                           | .....                         | .....4,240                                           | 12/10/2045.                      | 1FE.....                                 |
| 90270R               | BC          | 7 | UBS-Barclays Comm Mort Tr CMBS Ser 2012       | ..                              | 05/01/2018.   | Paydown.....             |                           | .....216,769    | .....216,769    | .....216,464    | .....216,565                            | .....                                    | .....204                                  | .....                                                     | .....204                             | .....                                      | .....216,769                                  | .....                                    | .....                            | .....0                        | .....2,288                                           | 12/10/2045.                      | 1FM.....                                 |
| 90345W               | AB          | 0 | US Airways LBASS EETC Ser 2012-1B 8.00        | ..                              | 04/01/2018.   | Paydown.....             |                           | .....59,588     | .....59,588     | .....67,930     | .....63,088                             | .....                                    | .....(3,500)                              | .....                                                     | .....(3,500)                         | .....                                      | .....59,588                                   | .....                                    | .....                            | .....0                        | .....2,384                                           | 10/01/2019.                      | 2FE.....                                 |
| 90347B               | AH          | 1 | Axalta Coating Systems Term Ln B2 Nt 1.....   | ..                              | 04/11/2018.   | Tax Free Exchange.....   |                           | .....11,838,804 | .....11,773,919 | .....11,841,631 | .....7,647,763                          | .....9,070                               | .....(1,795)                              | .....                                                     | .....7,275                           | .....                                      | .....11,838,804                               | .....                                    | .....                            | .....0                        | .....133,479                                         | 06/01/2024.                      | 3FE.....                                 |
| 90932P               | AB          | 4 | United Airlines LBASS EETC Ser 2014-1 C.....  | ..                              | 04/11/2018.   | Paydown.....             |                           | .....452,492    | .....452,492    | .....452,492    | .....452,492                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....452,492                                  | .....                                    | .....                            | .....0                        | .....10,747                                          | 04/11/2022.                      | 2FE.....                                 |
| 91737#               | AA          | 3 | United States Govt SS Ls FinTr CTL GSA G      | ..                              | 06/15/2018.   | Redemption 100.0000..... |                           | .....279,037    | .....279,037    | .....278,119    | .....278,949                            | .....                                    | .....89                                   | .....                                                     | .....89                              | .....                                      | .....279,037                                  | .....                                    | .....                            | .....0                        | .....5,472                                           | 11/15/2018.                      | 1.....                                   |
| 91830L               | AJ          | 7 | Vericrest Opportunity Ln Trans RMBS Ser.....  | ..                              | 06/06/2018.   | Paydown.....             |                           | .....3,130,310  | .....3,130,310  | .....3,126,850  | .....3,127,283                          | .....                                    | .....3,027                                | .....                                                     | .....3,027                           | .....                                      | .....3,130,310                                | .....                                    | .....                            | .....0                        | .....48,424                                          | 06/26/2045.                      | 5*Gl.....                                |
| 928432               | A*          | 4 | Visual Edge Technology Inc Term Ln Nt 2.....  | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | .....16,250     | .....16,250     | .....15,889     | .....                                   | .....                                    | .....361                                  | .....                                                     | .....361                             | .....                                      | .....16,250                                   | .....                                    | .....                            | .....0                        | .....415                                             | 08/30/2022.                      | 3FE.....                                 |
| 928432               | A@          | 2 | Visual Edge Technology Inc Delayed Draw       | ..                              | 06/29/2018.   | Redemption 100.0000..... |                           | .....12,753     | .....12,753     | .....12,625     | .....                                   | .....                                    | .....128                                  | .....                                                     | .....128                             | .....                                      | .....12,753                                   | .....                                    | .....                            | .....0                        | .....160                                             | 08/30/2022.                      | 3FE.....                                 |
| 92851@               | AA          | 3 | Vivendi SPC Tr CTL 6.630% 04/15/22.....       | ..                              | 06/15/2018.   | Redemption 100.0000..... |                           | .....70,540     | .....70,540     | .....70,540     | .....70,540                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....70,540                                   | .....                                    | .....                            | .....0                        | .....1,950                                           | 04/15/2022.                      | 2.....                                   |
| 92871K               | AA          | 6 | Vericrest Opportunity Ln Trans RMBS Ser.....  | ..                              | 06/25/2018.   | Paydown.....             |                           | .....1,158,581  | .....1,158,581  | .....1,157,701  | .....1,157,880                          | .....                                    | .....701                                  | .....                                                     | .....701                             | .....                                      | .....1,158,581                                | .....                                    | .....                            | .....0                        | .....20,551                                          | 11/27/2045.                      | 5*Gl.....                                |
| 92917G               | AC          | 7 | Vrio 1 LLC / Vrio 2 Inc Sr Sec Nt 6.25.....   | ..                              | 06/08/2018.   | Call 101.0000.....       |                           | .....858,500    | .....850,000    | .....850,000    | .....                                   | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....850,000                                  | .....                                    | .....                            | .....0                        | .....17,797                                          | 04/04/2023.                      | 3FE.....                                 |
| 931899               | 9A          | 8 | Walkers SPV Priv Pl Nt 2.081% 12/31/19.....   | ..                              | 05/25/2018.   | Redemption 100.0000..... |                           | .....1,579,216  | .....1,579,216  | .....           | .....                                   | .....                                    | .....1,579,216                            | .....                                                     | .....1,579,216                       | .....                                      | .....1,579,216                                | .....                                    | .....                            | .....0                        | .....10,278                                          | 12/31/2019.                      | 6*.....                                  |
| 93362F               | AB          | 9 | Washington Mutual Mtg RMBS Ser 2006-AR8       | ..                              | 06/01/2018.   | Paydown.....             |                           | .....160,402    | .....206,589    | .....184,295    | .....184,295                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....184,295                                  | .....                                    | .....(23,893)                    | .....(23,893)                 | .....3,068                                           | 08/25/2046.                      | 1FM.....                                 |
| 93363E               | AB          | 1 | Washington Mutual Mtg RMBS Ser 2006-AR10      | ..                              | 06/01/2018.   | Paydown.....             |                           | .....13,974     | .....14,015     | .....14,035     | .....13,572                             | .....450                                 | .....                                     | .....                                                     | .....450                             | .....                                      | .....14,021                                   | .....                                    | .....(47)                        | .....(47)                     | .....204                                             | 09/25/2036.                      | 2FM.....                                 |
| 93363N               | AA          | 3 | Washington Mutual Mtg RMBS Ser 2006-AR12      | ..                              | 06/01/2018.   | Paydown.....             |                           | .....25,312     | .....24,602     | .....24,676     | .....23,920                             | .....724                                 | .....(1)                                  | .....                                                     | .....723                             | .....                                      | .....24,644                                   | .....                                    | .....669                         | .....669                      | .....352                                             | 10/25/2036.                      | 1FM.....                                 |
| 93363P               | AA          | 8 | Washington Mutual Mtg RMBS Ser 2006-AR14      | ..                              | 06/01/2018.   | Paydown.....             |                           | .....35,110     | .....34,260     | .....31,437     | .....31,437                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....31,437                                   | .....                                    | .....3,673                       | .....3,673                    | .....559                                             | 11/25/2036.                      | 1FM.....                                 |
| 939348               | AE          | 8 | Washington Mutual MSC Mtg PT RMBS Ser 20      | ..                              | 06/01/2018.   | Paydown.....             |                           | .....141,278    | .....142,193    | .....109,304    | .....109,304                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....109,304                                  | .....                                    | .....31,974                      | .....31,974                   | .....1,388                                           | 04/25/2037.                      | 1FM.....                                 |
| 94978#               | AT          | 4 | Wells Fargo Bank Northwest NA CTL Ser 20      | ..                              | 06/01/2018.   | Redemption 100.0000..... |                           | .....33,181     | .....33,181     | .....33,181     | .....33,181                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....33,181                                   | .....                                    | .....                            | .....0                        | .....920                                             | 08/01/2027.                      | 2.....                                   |
| 94978#               | AU          | 1 | Wells Fargo Bank Northwest NA CTL MWRA L      | ..                              | 06/15/2018.   | Redemption 100.0000..... |                           | .....36,834     | .....36,834     | .....38,565     | .....37,863                             | .....                                    | .....(1,029)                              | .....                                                     | .....(1,029)                         | .....                                      | .....36,834                                   | .....                                    | .....                            | .....0                        | .....1,134                                           | 05/15/2032.                      | 1.....                                   |
| 94978#               | AX          | 5 | Wells Fargo Bank Northwest NA CTL CVS Co      | ..                              | 06/10/2018.   | Redemption 100.0000..... |                           | .....92,647     | .....92,647     | .....92,647     | .....92,647                             | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....92,647                                   | .....                                    | .....                            | .....0                        | .....3,289                                           | 10/10/2024.                      | 2.....                                   |
| 94978#               | BC          | 0 | Wells Fargo Bank Northwest NA CTL 6.59        | ..                              | 06/01/2018.   | Redemption 100.0000..... |                           | .....147,256    | .....147,256    | .....147,256    | .....147,256                            | .....                                    | .....                                     | .....                                                     | .....0                               | .....                                      | .....147,256                                  | .....                                    | .....                            | .....0                        | .....4,093                                           | 11/01/2022.                      | 2.....                                   |
| 94983C               | AS          | 6 | Wells Fargo Mtg Backed Sec Tr RMBS Ser 2      | ..                              | 06/01/2018.   | Paydown.....             |                           | .....328,979    | .....328,979    | .....333,914    | .....329,108                            | .....                                    | .....(129)                                | .....                                                     | .....(129)                           | .....                                      | .....328,979                                  | .....                                    | .....                            | .....0                        | .....5,129                                           | 06/25/2035.                      | 1FM.....                                 |
| 984121               | BW          | 2 | Xerox Corp Sr Nt 6.350% 05/15/18.....         | ..                              | 05/15/2018.   | Maturity.....            |                           | .....326,000    | .....326,000    | .....341,517    | .....329,769                            | .....                                    | .....(3,769)                              | .....                                                     | .....(3,769)                         | .....                                      | .....326,000                                  | .....                                    | .....                            | .....0                        | .....10,351                                          | 05/15/2018.                      | 2.....                                   |
| G72212               | AA          | 4 | Preferred Term Secs XIX LBASS Sec Nt 2 ..     | ..                              | 06/22/2018.   | Paydown.....             |                           | .....49,971     | .....49,971     | .....33,872     | .....36,313                             | .....                                    | .....13,657                               | .....                                                     | .....13,657                          | .....                                      | .....49,971                                   | .....                                    | .....                            | .....0                        | .....558                                             | 12/22/2035.                      | 1FE.....                                 |
| G7222G               | AA          | 2 | Preferred Term Secs XVII LBASS Sec Nt.....    | ..                              | 06/25/2018.   | Paydown.....             |                           | .....72,452     | .....72,452     | .....55,064     | .....56,776                             | .....                                    | .....15,677                               | .....                                                     | .....15,677                          | .....                                      | .....72,452                                   | .....                                    | .....                            | .....0                        | .....1,149                                           | 06/23/2035.                      | 1FE.....                                 |



SCHEDULE D - PART 4

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

| 1                    | 2                                               |  |  | 3                               | 4             | 5                 | 6                         | 7               | 8         | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                       |
|----------------------|-------------------------------------------------|--|--|---------------------------------|---------------|-------------------|---------------------------|-----------------|-----------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|------------------------------------------|
|                      |                                                 |  |  |                                 |               |                   |                           |                 |           |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                          |
| CUSIP Identification | Description                                     |  |  | F<br>o<br>r<br>e<br>i<br>g<br>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) |
| 63868B 86 4          | Nationwide Bailrd Cog Val Fd Inst (Seed)...     |  |  | ..                              | 06/25/2018.   | Direct.....       | .....192.840              | .....2,700      | XXX       | .....2,887      | .....2,599                              | .....287                                 | .....                                     | .....                                                     | .....287                             | .....                                      | .....2,887                                    | .....                                    | .....(187)                       | .....(187)                    | .....                                                | XXX                              | L.....                                   |
| 63868M 32 4          | Nationwide Var Ins Tr Loring Ward Mod Fd ..     |  |  | ..                              | 06/26/2018.   | Direct.....       | .....71,710.020           | .....910,000    | XXX       | .....717,100    | .....912,151                            | ....(195,051)                            | .....                                     | .....                                                     | .....(195,051)                       | .....                                      | .....717,100                                  | .....                                    | .....192,900                     | .....192,900                  | .....                                                | XXX                              | L.....                                   |
| 63868M 34 0          | Nationwide Var Ins Tr Loring Ward Cap Ap ..     |  |  | ..                              | 06/26/2018.   | Direct.....       | .....33,619.340           | .....431,000    | XXX       | .....336,193    | .....433,353                            | .....(97,160)                            | .....                                     | .....                                                     | .....(97,160)                        | .....                                      | .....336,193                                  | .....                                    | .....94,807                      | .....94,807                   | .....                                                | XXX                              | L.....                                   |
| 9299999.             | Total - Common Stocks - Mutual Funds.....       |  |  |                                 |               |                   |                           | .....1,361,878  | XXX       | .....1,069,679  | .....1,366,259                          | ....(296,598)                            | .....0                                    | .....0                                                    | .....(296,598)                       | .....0                                     | .....1,069,679                                | .....0                                   | ....292,200                      | .....292,200                  | .....129                                             | XXX                              | XXX                                      |
| 9799997.             | Total - Common Stocks - Part 4.....             |  |  |                                 |               |                   |                           | .....1,391,413  | XXX       | .....1,106,862  | .....1,378,852                          | ....(271,550)                            | .....0                                    | .....0                                                    | .....(271,550)                       | .....(459)                                 | .....1,106,944                                | .....82                                  | ....284,470                      | .....284,552                  | .....129                                             | XXX                              | XXX                                      |
| 9799999.             | Total - Common Stocks.....                      |  |  |                                 |               |                   |                           | .....1,391,413  | XXX       | .....1,106,862  | .....1,378,852                          | ....(271,550)                            | .....0                                    | .....0                                                    | .....(271,550)                       | .....(459)                                 | .....1,106,944                                | .....82                                  | ....284,470                      | .....284,552                  | .....129                                             | XXX                              | XXX                                      |
| 9899999.             | Total - Preferred and Common Stocks.....        |  |  |                                 |               |                   |                           | .....1,668,613  | XXX       | .....1,381,862  | .....1,378,852                          | ....(271,550)                            | .....0                                    | .....0                                                    | .....(271,550)                       | .....(459)                                 | .....1,381,944                                | .....82                                  | ....286,670                      | .....286,752                  | .....402                                             | XXX                              | XXX                                      |
| 9999999.             | Total - Bonds, Preferred and Common Stocks..... |  |  |                                 |               |                   |                           | ....572,538,013 | XXX       | ....566,269,207 | .....518,317,210                        | .....260,078                             | ...11,096,998                             | .....0                                                    | .....11,357,076                      | .....(459)                                 | .....572,464,749                              | .....82                                  | ....(989,182)                    | .....(989,100)                | 11,916,893                                           | XXX                              | XXX                                      |

(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 | C o d e | Fair Value       | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization ) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |                |
| Purchased Options - Hedging Other - Put Options                 |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             |                                                                  |                                                      |                     |                              |         |                  |                                          |                                            |                                            |                                              |                    |                                    |                                                      |                |
| S&P 500 Index Options - PUT Options.....                        | S&P Equity Hedge.....                                                   | N/A.....                      | Equity/I ndex          | Goldman Sachs Group                             | FOR8UP27PHTHYVLBNG30..    | 01/25/2018                     | 11/01/2018          | ..176,164       | ..425,082,887                               | ...2,413.0000                                                    | .....                                                | .....6,785,031      | .....                        | .....   | .....4,752,848   | ...4,752,848                             | ...(2,032,183)                             | .....                                      | .....                                        | .....              | .....                              | 003.....                                             |                |
| S&P 500 Index Options - PUT Options.....                        | S&P Equity Hedge.....                                                   | N/A.....                      | Equity/I ndex          | HSBC Bank USA NA                                | 1IE8VN30JCEQV1H4R804..... | 01/29/2018                     | 11/01/2018          | ..174,874       | ..421,970,962                               | ...2,413.0000                                                    | .....                                                | .....6,771,996      | .....                        | .....   | .....4,628,057   | ...4,628,057                             | ...(2,143,938)                             | .....                                      | .....                                        | .....              | .....                              | 003.....                                             |                |
| S&P 500 Index Options - PUT Options.....                        | S&P Equity Hedge.....                                                   | N/A.....                      | Equity/I ndex          | Barclays Bank PLC                               | G5GSEF7VJP5I7OUK5573..... | 01/29/2018                     | 11/01/2018          | ...87,215       | ..210,449,795                               | ...2,413.0000                                                    | .....                                                | .....3,298,471      | .....                        | .....   | .....2,417,939   | ...2,417,939                             | ...(880,532)                               | .....                                      | .....                                        | .....              | .....                              | 003.....                                             |                |
| S&P 500 Index Options - PUT Options.....                        | S&P Equity Hedge.....                                                   | N/A.....                      | Equity/I ndex          | Bank of America Corp                            | B4TYDEB6GKMZO031MB27..    | 01/26/2018                     | 11/01/2018          | ..175,315       | ..423,035,095                               | ...2,413.0000                                                    | .....                                                | .....6,293,809      | .....                        | .....   | .....4,717,831   | ...4,717,831                             | ...(1,575,978)                             | .....                                      | .....                                        | .....              | .....                              | 003.....                                             |                |
| S&P 500 Index Options - PUT Options.....                        | S&P Equity Hedge.....                                                   | N/A.....                      | Equity/I ndex          | Goldman Sachs Group                             | FOR8UP27PHTHYVLBNG30..    | 01/26/2018                     | 11/01/2018          | ..174,847       | ..421,906,245                               | ...2,413.0000                                                    | .....                                                | .....6,252,797      | .....                        | .....   | .....4,717,330   | ...4,717,330                             | ...(1,535,468)                             | .....                                      | .....                                        | .....              | .....                              | 003.....                                             |                |
| 0099999. Total-Purchased Options-Hedging Other-Put Options..... |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | ..29,402,104                                         | .....0              | ...21,234,005                | XX      | ...21,234,005    | ... (8,168,099)                          | .....0                                     | .....0                                     | .....0                                       | .....0             | XXX                                | XXX                                                  |                |
| 0149999. Total-Purchased Options-Hedging Other.....             |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | ..29,402,104                                         | .....0              | ...21,234,005                | XX      | ...21,234,005    | ... (8,168,099)                          | .....0                                     | .....0                                     | .....0                                       | .....0             | XXX                                | XXX                                                  |                |
| 0379999. Total-Purchased Options-Put Options.....               |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | ..29,402,104                                         | .....0              | ...21,234,005                | XX      | ...21,234,005    | ... (8,168,099)                          | .....0                                     | .....0                                     | .....0                                       | .....0             | XXX                                | XXX                                                  |                |
| 0429999. Total-Purchased Options.....                           |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | ..29,402,104                                         | .....0              | ...21,234,005                | XX      | ...21,234,005    | ... (8,168,099)                          | .....0                                     | .....0                                     | .....0                                       | .....0             | XXX                                | XXX                                                  |                |
| Swaps - Hedging Effective - Interest Rate                       |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             |                                                                  |                                                      |                     |                              |         |                  |                                          |                                            |                                            |                                              |                    |                                    |                                                      |                |
| Pay Fixed Receive Floating Interest Rate Swap..                 | Surplus Note Liability -- Mutual Surplus Note.....                      | FN 13K...                     | Interest               | Deutsche Bank AG                                | 7LTWFZYICNSX8D621K86..... | 07/18/2012                     | 12/15/2024          | .....           | ..400,000,000                               | USD LIBOR 3M (4.566)                                             | .....                                                | .....               | .....(650,291)               | .....   | ...15,659,358    | .....                                    | .....                                      | .....                                      | .....                                        | .....5,085,569     | .....                              | 100 / 100.....                                       |                |
| 0859999. Total-Swaps-Hedging Effective-Interest Rate.....       |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....(650,291)      | .....0                       | XX      | ...15,659,358    | .....0                                   | .....0                                     | .....0                                     | .....0                                       | .....5,085,569     | XXX                                | XXX                                                  |                |
| Swaps - Hedging Effective - Foreign Exchange                    |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             |                                                                  |                                                      |                     |                              |         |                  |                                          |                                            |                                            |                                              |                    |                                    |                                                      |                |
| Pay Fixed EUR Receive Fixed USD Currency Swap                   | AFS Bond -- G6093#AB0.....                                              | D 1.....                      | Currenc y              | Barclays Bank PLC                               | G5GSEF7VJP5I7OUK5573..... | 06/29/2017                     | 07/19/2024          | .....           | ...9,140,800                                | 3.255 USD (1.17 EUR)                                             | .....                                                | .....               | .....92,845                  | .....   | ... (206,400)    | .....                                    | .....(580,164)                             | .....                                      | .....256,800                                 | .....              | .....112,487                       | .....                                                | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap                   | AFS Bond -- G6093#AA2.....                                              | D 1.....                      | Currenc y              | Barclays Bank PLC                               | G5GSEF7VJP5I7OUK5573..... | 06/29/2017                     | 07/19/2023          | .....           | ...7,998,200                                | 3.106 USD (0.98 EUR)                                             | .....                                                | .....               | .....83,227                  | .....   | ... (180,600)    | .....                                    | .....(488,078)                             | .....                                      | .....224,700                                 | .....              | .....89,911                        | .....                                                | 100 / 100..... |
| 0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....    |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....176,071        | .....(387,000)               | XX      | ... (1,068,241)  | .....0                                   | .....481,500                               | .....0                                     | .....0                                       | .....202,398       | XXX                                | XXX                                                  |                |
| 0909999. Total-Swaps-Hedging Effective.....                     |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....(474,219)      | .....(387,000)               | XX      | ...14,591,117    | .....0                                   | .....481,500                               | .....0                                     | .....0                                       | .....5,287,967     | XXX                                | XXX                                                  |                |
| Swaps - Hedging Other - Interest Rate                           |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             |                                                                  |                                                      |                     |                              |         |                  |                                          |                                            |                                            |                                              |                    |                                    |                                                      |                |
| 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)                                            | .....                                                | .....               | .....(1,424,819)             | .....   | ... (2,460,460)  | .....                                    | .....(2,460,460)                           | .....                                      | .....2,849,057                               | .....              | .....966,387                       | .....                                                | 001.....       |
| Pay Fixed Receive Floating Interest Rate Swap..                 | Bond Portfolio Hedge.....                                               | D 1.....                      | Interest               | Deutsche Bank AG                                | 7LTWFZYICNSX8D621K86..... | 07/29/2010                     | 08/03/2020          | .....           | ..200,000,000                               | USD LIBOR 3M (3.0042)                                            | .....                                                | .....               | .....(1,091,995)             | .....   | ... (768,628)    | .....                                    | .....(768,628)                             | .....                                      | .....3,604,142                               | .....              | .....1,447,719                     | .....                                                | 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)                                             | .....                                                | .....               | .....(1,532,222)             | .....   | ... (2,158,884)  | .....                                    | .....(2,158,884)                           | .....                                      | .....3,106,532                               | .....              | .....1,142,600                     | .....                                                | 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)                                              | .....                                                | .....               | .....(2,196,269)             | .....   | ... (3,121,113)  | .....                                    | .....(3,121,113)                           | .....                                      | .....4,432,964                               | .....              | .....1,623,694                     | .....                                                | 001.....       |
| Pay Fixed Receive Floating Interest Rate Swap..                 | Bond Portfolio Hedge.....                                               | D 1.....                      | Interest               | UBS AG.....                                     | BFM8T61CT2L1QCEMIK50..... | 01/27/2010                     | 01/29/2020          | .....           | ..200,000,000                               | USD LIBOR 3M (3.7332)                                            | .....                                                | .....               | .....(1,816,448)             | .....   | ... (3,039,894)  | .....                                    | .....(3,039,894)                           | .....                                      | .....3,680,162                               | .....              | .....1,258,396                     | .....                                                | 001.....       |
| 0919999. Total-Swaps-Hedging Other-Interest Rate.....           |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....(8,061,752)    | .....(11,548,980)            | XX      | ... (11,548,980) | ..17,672,857                             | .....0                                     | .....0                                     | .....0                                       | .....6,438,797     | XXX                                | XXX                                                  |                |
| 0969999. Total-Swaps-Hedging Other.....                         |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....(8,061,752)    | .....(11,548,980)            | XX      | ... (11,548,980) | ..17,672,857                             | .....0                                     | .....0                                     | .....0                                       | .....6,438,797     | XXX                                | XXX                                                  |                |
| 1159999. Total-Swaps-Interest Rate.....                         |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....(8,712,043)    | .....(11,548,980)            | XX      | ...4,110,378     | ..17,672,857                             | .....0                                     | .....0                                     | .....0                                       | ...11,524,366      | XXX                                | XXX                                                  |                |
| 1179999. Total-Swaps-Foreign Exchange.....                      |                                                                         |                               |                        |                                                 |                           |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....176,071        | .....(387,000)               | XX      | ... (1,068,241)  | .....0                                   | .....481,500                               | .....0                                     | .....0                                       | .....202,398       | 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 | C o d e | Fair Value      | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization ) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| 1209999. Total-Swaps.....                   |                                                                         |                               |                        |                                                 |            |                                |                     |                 |                                             | .....0                                                           | .....0                                               | ....(8,535,971)     | ....(11,935,980)             | XX      | .....3,042,137  | ..17,672,857                             | .....481,500                               | .....0                                     | .....0                                       | ...11,726,764      | XXX                                | XXX                                                  |
| Forwards - Hedging Other                    |                                                                         |                               |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                              |         |                 |                                          |                                            |                                            |                                              |                    |                                    |                                                      |
| Currency Forward - Pay EUR Receive USD..... | Private Equity FX Exposure.....                                         | BA 1.....                     | Currenc y              | Goldman Sachs Group<br>FOR8UP27PHTHYVLBNG30..   | 01/30/2018 | 02/01/2019                     | .....               | ...63,621,000   | 1.2390 USD/EUR                              | .....                                                            | .....                                                | .....               | .....4,334,258               | ...     | .....4,334,258  | ..4,334,258                              | .....                                      | .....                                      | .....                                        | .....244,710       | .....                              | 008.....                                             |
| 12229999. Total-Forwards-Hedging Other..... |                                                                         |                               |                        |                                                 |            |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....0              | .....4,334,258               | XX      | .....4,334,258  | ..4,334,258                              | .....0                                     | .....0                                     | .....0                                       | .....244,710       | XXX                                | XXX                                                  |
| 1269999. Total-Forwards.....                |                                                                         |                               |                        |                                                 |            |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....0              | .....4,334,258               | XX      | .....4,334,258  | ..4,334,258                              | .....0                                     | .....0                                     | .....0                                       | .....244,710       | XXX                                | XXX                                                  |
| 1399999. Total-Hedging Effective.....       |                                                                         |                               |                        |                                                 |            |                                |                     |                 |                                             | .....0                                                           | .....0                                               | .....(474,219)      | .....(387,000)               | XX      | .....14,591,117 | .....0                                   | .....481,500                               | .....0                                     | .....0                                       | ....5,287,967      | XXX                                | XXX                                                  |
| 1409999. Total-Hedging Other.....           |                                                                         |                               |                        |                                                 |            |                                |                     |                 |                                             | .....0                                                           | ..29,402,104                                         | ....(8,061,752)     | ..14,019,282                 | XX      | .....14,019,282 | ..13,839,016                             | .....0                                     | .....0                                     | .....0                                       | ....6,683,506      | XXX                                | XXX                                                  |
| 1449999. TOTAL.....                         |                                                                         |                               |                        |                                                 |            |                                |                     |                 |                                             | .....0                                                           | ..29,402,104                                         | ....(8,535,971)     | .....13,632,282              | XX      | .....28,610,400 | ..13,839,016                             | .....481,500                               | .....0                                     | .....0                                       | ...11,971,474      | 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      |

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1                                                | 2                   | 3               | 4                            | 5                                                                       | 6                             | 7                      | 8                              | 9        | 10         | 11                | 12                   | 13             | 14                           | Highly Effective Hedges     |                           |                                                                            | 18                                               | 19                                                                | 20                 | 21                                                   | 22                     |
|--------------------------------------------------|---------------------|-----------------|------------------------------|-------------------------------------------------------------------------|-------------------------------|------------------------|--------------------------------|----------|------------|-------------------|----------------------|----------------|------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|--------------------|------------------------------------------------------|------------------------|
|                                                  |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              | 15                          | 16                        | 17                                                                         |                                                  |                                                                   |                    |                                                      |                        |
| Ticker Symbol                                    | Number of Contracts | Notional Amount | Description                  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value     | Book/Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| Long Futures                                     |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| Hedging Other                                    |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| TUU8.....                                        | .....4,196          | 839,200,000     | US Treasury 2 YR Note Future | Bond Portfolio Duration.....                                            | N/A.....                      | Interest Rate          | 09/15/2018                     | CBT..... | 06/15/2018 | .....106.3140     | .....105.9141        | .....(131,125) |                              |                             |                           |                                                                            | .....(3,356,160)                                 | .....(3,356,160)                                                  | .....5,812,628     | .....4                                               | .....2,000             |
| WNU8....                                         | .....250            | .25,000,000     | US Treasury Ultra Bond       | Bond Portfolio Duration.....                                            | N/A.....                      | Interest Rate          | 09/15/2018                     | CBT..... | 06/15/2018 | .....158.5185     | .....159.5625        | .....(15,625)  |                              |                             |                           |                                                                            | .....261,001                                     | .....261,001                                                      | .....346,320       | .....4                                               | .....1,000             |
| 12829999. Total-Long Futures-Hedging Other.....  |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              | .....(146,750)              | .....0                    | .....0                                                                     | .....(3,095,158)                                 | .....(3,095,158)                                                  | .....6,158,948     | XXX                                                  | XXX                    |
| 1329999. Total-Long Futures.....                 |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              | .....(146,750)              | .....0                    | .....0                                                                     | .....(3,095,158)                                 | .....(3,095,158)                                                  | .....6,158,948     | XXX                                                  | XXX                    |
| Short Futures                                    |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| Hedging Other                                    |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              |                             |                           |                                                                            |                                                  |                                                                   |                    |                                                      |                        |
| FVU8.....                                        | .....156            | .15,600,000     | US CBT 5 YR TN FUTURE        | Bond Portfolio Duration.....                                            | N/A.....                      | Interest Rate          | 09/15/2018                     | CBT..... | 06/15/2018 | .....114.3411     | .....113.6172        | .....3,656     |                              |                             |                           |                                                                            | .....112,927                                     | .....112,927                                                      | .....216,103       | .....4                                               | .....1,000             |
| TYU8.....                                        | .....6,367          | 636,700,000     | US CBT 10 YR TN FUTURE       | Bond Portfolio Duration.....                                            | N/A.....                      | Interest Rate          | 09/15/2018                     | CBT..... | 06/15/2018 | .....120.4035     | .....120.1875        |                |                              |                             |                           |                                                                            | .....1,375,145                                   | .....1,375,145                                                    | .....8,820,067     | .....4                                               | .....1,000             |
| USU8.....                                        | .....830            | .83,000,000     | US Treasury 30 YR Future     | Bond Portfolio Duration.....                                            | N/A.....                      | Interest Rate          | 09/15/2018                     | CBT..... | 06/15/2018 | .....144.4972     | .....145.0000        | .....(25,938)  |                              |                             |                           |                                                                            | .....(417,341)                                   | .....(417,341)                                                    | .....1,149,781     | .....4                                               | .....1,000             |
| UXYU8....                                        | .....3,988          | 398,800,000     | US Treasury Ultra Bond 10 YR | Bond Portfolio Duration.....                                            | N/A.....                      | Interest Rate          | 09/15/2018                     | CBT..... | 06/15/2018 | .....128.1222     | .....128.2344        |                |                              |                             |                           |                                                                            | .....(447,234)                                   | .....(447,234)                                                    | .....5,524,490     | .....4                                               | .....1,000             |
| ECU8.....                                        | .....500            | .74,096,578     | Euro Currency Futures        | Private Equity FX Exposure....                                          | N/A.....                      | Currency               | 09/15/2018                     | CME..... | 06/15/2018 | .....1.1855       | .....1.1737          | .....(706,250) |                              |                             |                           |                                                                            | .....743,453                                     | .....743,453                                                      | .....692,639       | .....3                                               | .....125,000           |
| BPU8.....                                        | .....50             | ...4,211,077    | Futures - British Pounds     | Private Equity FX Exposure....                                          | N/A.....                      | Currency               | 09/15/2018                     | CME..... | 06/15/2018 | .....134.7544     | .....132.3600        | .....(38,438)  |                              |                             |                           |                                                                            | .....74,827                                      | .....74,827                                                       | .....69,264        | .....3                                               | .....625               |
| 13429999. Total-Short Futures-Hedging Other..... |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              | .....(766,969)              | .....0                    | .....0                                                                     | .....1,441,776                                   | .....1,441,776                                                    | .....16,472,345    | XXX                                                  | XXX                    |
| 1389999. Total-Short Futures.....                |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              | .....(766,969)              | .....0                    | .....0                                                                     | .....1,441,776                                   | .....1,441,776                                                    | .....16,472,345    | XXX                                                  | XXX                    |
| 1409999. Total-Hedging Other.....                |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              | .....(913,719)              | .....0                    | .....0                                                                     | .....(1,653,383)                                 | .....(1,653,383)                                                  | .....22,631,293    | XXX                                                  | XXX                    |
| 1449999. TOTAL.....                              |                     |                 |                              |                                                                         |                               |                        |                                |          |            |                   |                      |                |                              | .....(913,719)              | .....0                    | .....0                                                                     | .....(1,653,383)                                 | .....(1,653,383)                                                  | .....22,631,293    | XXX                                                  | XXX                    |

|                              |                        |                        |                     |
|------------------------------|------------------------|------------------------|---------------------|
|                              | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
| Broker Name                  |                        |                        |                     |
| 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                                                              | 2                         | 3                             | 4                                   | Book Adjusted Carrying Value                    |                                                 |                            | Fair Value                    |                               |                            | 11                 | 12                         |                |
|----------------------------------------------------------------|---------------------------|-------------------------------|-------------------------------------|-------------------------------------------------|-------------------------------------------------|----------------------------|-------------------------------|-------------------------------|----------------------------|--------------------|----------------------------|----------------|
|                                                                |                           |                               |                                     | 5                                               | 6                                               | 7                          | 8                             | 9                             | 10                         |                    |                            |                |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Contracts with Book/Adjusted Carrying Value > 0 | Contracts with Book/Adjusted Carrying Value < 0 | Exposure Net of Collateral | Contracts with Fair Value > 0 | Contracts with Fair Value < 0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |                |
| Exchange Traded Derivatives                                    |                           |                               |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |                |
| 0199999. Aggregate Sum of Exchange Traded.....                 | XXX                       | XXX                           | XXX                                 | .....(0)                                        | .....                                           | .....(0)                   | .....3,656                    | .....(917,375)                | .....3,656                 | .....22,631,293    | .....22,631,293            |                |
| NAIC 1 Designation                                             |                           |                               |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |                |
| Bank of America Corp.....                                      | B4TYDEB6GKMZO031MB27      | Y.....                        | Y.....                              | .....1,450,000                                  | .....4,717,831                                  | .....(3,121,113)           | .....146,718                  | .....4,717,831                | .....(3,121,113)           | .....146,718       | .....1,623,694             | .....1,623,694 |
| Barclays Bank PLC.....                                         | G5GSEF7VJP5I7OUK5573...   | Y.....                        | Y.....                              | .....1,765,000                                  | .....2,417,939                                  | .....(387,000)             | .....265,939                  | .....2,417,939                | .....(1,068,241)           | .....0             | .....202,398               | .....202,398   |
| Goldman Sachs Group.....                                       | FOR8UP27PHTHYVLBNG30      | Y.....                        | Y.....                              | .....14,759,000                                 | .....13,804,435                                 | .....                      | .....0                        | .....13,804,435               | .....                      | .....0             | .....244,710               | .....0         |
| HSBC Bank USA NA.....                                          | 1IE8VN30JCEQV1H4R804...   | Y.....                        | Y.....                              | .....5,052,500                                  | .....4,628,057                                  | .....                      | .....0                        | .....4,628,057                | .....                      | .....0             | .....                      | .....0         |
| Morgan Stanley Capital Svcs.....                               | I7331LVCZKQKX5T7XV54...   | Y.....                        | Y.....                              | .....                                           | .....(4,619,345)                                | .....0                     | .....                         | .....(4,619,345)              | .....0                     | .....              | .....2,108,987             | .....0         |
| UBS AG.....                                                    | BFM8T61CT2L1QCEMIK50..    | Y.....                        | Y.....                              | .....                                           | .....(3,039,894)                                | .....0                     | .....                         | .....(3,039,894)              | .....0                     | .....              | .....1,258,396             | .....0         |
| 0299999. Total NAIC 1 Designation.....                         |                           |                               | .....23,026,500                     | .....25,568,262                                 | .....(11,167,352)                               | .....412,657               | .....25,568,262               | .....(11,848,593)             | .....146,718               | .....5,438,186     | .....1,826,093             |                |
| NAIC 2 Designation                                             |                           |                               |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |                |
| Deutsche Bank AG.....                                          | 7LTWFZYICNSX8D621K86..    | Y.....                        | Y.....                              | .....12,357,000                                 | .....                                           | .....(768,628)             | .....0                        | .....15,659,358               | .....(768,628)             | .....2,533,730     | .....6,533,288             | .....0         |
| 0399999. Total NAIC 2 Designation.....                         |                           |                               | .....12,357,000                     | .....0                                          | .....(768,628)                                  | .....0                     | .....15,659,358               | .....(768,628)                | .....2,533,730             | .....6,533,288     | .....0                     | .....0         |
| 0999999. Gross Totals.....                                     |                           |                               | .....35,383,500                     | .....25,568,262                                 | .....(11,935,980)                               | .....412,657               | .....41,231,277               | .....(13,534,596)             | .....2,684,104             | .....34,602,767    | .....24,457,385            |                |
| 1. Offset per SSAP No. 64.....                                 |                           |                               |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |                |
| 2. Net after right of offset per SSAP No. 64.....              |                           |                               |                                     | .....25,568,262                                 | .....(11,935,980)                               |                            |                               |                               |                            |                    |                            |                |

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1                                               | 2                         | 3                    | 4                                             | 5               | 6               | 7                            | 8             | 9                           |
|-------------------------------------------------|---------------------------|----------------------|-----------------------------------------------|-----------------|-----------------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged     | CUSIP Identification | Description                                   | Fair Value      | Par Value       | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Collateral Pledged by Reporting Entity          |                           |                      |                                               |                 |                 |                              |               |                             |
| Morgan Stanley Capital Services - OTC.....      | I7331LVCZKQKX5T7XV54..... | Cash.....            | Cash.....                                     | .....6,464,000  | .....           | .....6,464,000               | .....         | .....V.....                 |
| UBS AG - OTC.....                               | BFM8T61CT2L1QCEMIK50..... | Cash.....            | Cash.....                                     | .....5,429,000  | .....           | .....5,429,000               | .....         | .....V.....                 |
| Goldman Sachs Group Futures - CBT.....          | 549300EX04Q2QBFQTQ27..... | Treasury.....        | 912828 H4 5 U S Treasury 01/15/2025 TIPS..... | .....21,869,390 | .....21,259,350 | .....21,801,648              | 01/15/2025.   | .....I.....                 |
| Goldman Sachs Group Futures - CME.....          | SNZ2OJLFK8MNNCLQOF39..... | Treasury.....        | 912828 H4 5 U S Treasury 01/15/2025 TIPS..... | .....761,903    | .....740,650    | .....759,543                 | 01/15/2025.   | .....I.....                 |
| 0199999. Totals.....                            |                           |                      |                                               | .....34,524,293 | .....22,000,000 | .....34,454,191              | XXX           | XXX                         |
| Collateral Pledged to Reporting Entity          |                           |                      |                                               |                 |                 |                              |               |                             |
| Bank of America Corp - OTC.....                 | B4TYDEB6GKMZO031MB27..... | Cash.....            | Cash.....                                     | .....1,450,000  | .....1,450,000  | XXX                          | .....         | .....V.....                 |
| Barclays Bank PLC - OTC.....                    | G5GSEF7VJP5I7OUK5573..... | Cash.....            | Cash.....                                     | .....1,765,000  | .....1,765,000  | XXX                          | .....         | .....V.....                 |
| Deutsche Bank AG - OTC.....                     | 7LTWFZY1CNSX8D621K86..... | Cash.....            | Cash.....                                     | .....12,357,000 | .....12,357,000 | XXX                          | .....         | .....V.....                 |
| Goldman Sachs Group - OTC.....                  | FOR8UP27PHTHYVLBNG30..... | Cash.....            | Cash.....                                     | .....14,759,000 | .....14,759,000 | XXX                          | .....         | .....V.....                 |
| HSBC Bank USA NA - OTC.....                     | 1IE8VN30JCEQV1H4R804..... | Cash.....            | Cash.....                                     | .....5,052,500  | .....5,052,500  | XXX                          | .....         | .....V.....                 |
| 0299999. Totals.....                            |                           |                      |                                               | .....35,383,500 | .....35,383,500 | XXX                          | XXX           | XXX                         |

NATIONWIDE MUTUAL INSURANCE COMPANY  
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   |
| Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities |    |   |                                                                                         |             |  |  |  |       |                                     |                 |                              |                 |
| 04012M                                                                             | AP | 4 | Argent Securities Inc RMBS Ser 2006-M1 C.....                                           |             |  |  |  | ..... | 1FM.....                            | .....458,655    | .....458,655                 | 07/25/2036..... |
| 362351                                                                             | AA | 6 | GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....                                            |             |  |  |  | ..... | 1FM.....                            | .....1,677,788  | .....1,677,788               | 12/25/2046..... |
| 617487                                                                             | AB | 9 | Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....                                           |             |  |  |  | ..... | 1FM.....                            | .....531,618    | .....531,618                 | 11/25/2036..... |
| 81376G                                                                             | AC | 4 | Securitized AB Receivables LLC RMBS Ser.....                                            |             |  |  |  | ..... | 1FM.....                            | .....549,710    | .....549,710                 | 09/25/2036..... |
| 81378E                                                                             | AA | 1 | Securitized AB Receivables LLC RMBS Ser.....                                            |             |  |  |  | ..... | 1FM.....                            | .....777,568    | .....777,568                 | 05/25/2037..... |
| 3399999.                                                                           |    |   | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities..... |             |  |  |  | ..... |                                     | .....3,995,339  | .....3,995,339               | XXX             |
| 3899999.                                                                           |    |   | Total - Industrial & Miscellaneous (Unaffiliated).....                                  |             |  |  |  | ..... |                                     | .....3,995,339  | .....3,995,339               | XXX             |
| 6299999.                                                                           |    |   | Total - Residential Mortgage-Backed Securities.....                                     |             |  |  |  | ..... |                                     | .....3,995,339  | .....3,995,339               | XXX             |
| 6699999.                                                                           |    |   | Subtotal - Bonds.....                                                                   |             |  |  |  | ..... |                                     | .....3,995,339  | .....3,995,339               | XXX             |
| Cash Equivalents (Schedule E Part 2 Type)                                          |    |   |                                                                                         |             |  |  |  |       |                                     |                 |                              |                 |
| 000000                                                                             | 00 | 0 | Overnight Repos SEC LENDING ONLY.....                                                   |             |  |  |  | ..... |                                     | .....30,678,723 | .....30,678,723              | 07/02/2018..... |
| 9199999.                                                                           |    |   | Total - Cash Equivalents (Schedule E Part 2 Type).....                                  |             |  |  |  | ..... |                                     | .....30,678,723 | .....30,678,723              | XXX             |
| 9999999.                                                                           |    |   | Totals.....                                                                             |             |  |  |  | ..... |                                     | .....34,674,062 | .....34,674,062              | XXX             |

General Interrogatories:

1. The activity for the year: Fair Value \$.....(21,206,913) Book/Adjusted Carrying Value \$.....(21,206,913)
2. Average balance for the year: Fair Value \$.....44,644,415 Book/Adjusted Carrying Value \$.....44,644,415
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$....3,995,339 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                                                                                                                                                   | 2                     | 3                | 4                                                        | 5                                                          | Book Balance at End of Each<br>Month During Current Quarter |               |               | 9   |
|-----------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------|----------------------------------------------------------|------------------------------------------------------------|-------------------------------------------------------------|---------------|---------------|-----|
|                                                                                                                                                     |                       |                  |                                                          |                                                            | 6                                                           | 7             | 8             |     |
| Depository                                                                                                                                          | Code                  | Rate of Interest | Amount of Interest<br>Received During<br>Current Quarter | Amount of Interest<br>Accrued at Current<br>Statement Date | First Month                                                 | Second Month  | Third Month   | *   |
| Open Depositories                                                                                                                                   |                       |                  |                                                          |                                                            |                                                             |               |               |     |
| Associated Bank.....                                                                                                                                | Green Bay, WI.....    |                  |                                                          |                                                            | 25,086,837                                                  | 25,102,817    | 25,118,292    | XXX |
| Bank of America.....                                                                                                                                | Concord, CA.....      |                  |                                                          |                                                            | 688,884                                                     | 1,672,789     | 1,467,055     | XXX |
| Bank of New York Mellon.....                                                                                                                        | New York, NY.....     |                  |                                                          |                                                            | 29,592,070                                                  | 48,696,150    | 19,044,715    | XXX |
| BNP Paribas USA.....                                                                                                                                | Los Angeles, CA.....  |                  |                                                          |                                                            | 29,297,833                                                  | 27,802,330    | 43,138,860    | XXX |
| Chase - IL.....                                                                                                                                     | Springfield, IL.....  |                  |                                                          |                                                            | 175,136                                                     | 2,946,154     | 175,855       | XXX |
| Chase - NY.....                                                                                                                                     | New York, NY.....     |                  |                                                          |                                                            | (379,421)                                                   | (362,591)     | 107,262       | XXX |
| Chase - OH.....                                                                                                                                     | Columbus, OH.....     |                  |                                                          |                                                            | (478,569,633)                                               | (446,379,284) | (487,351,940) | XXX |
| Chase -TX.....                                                                                                                                      | San Antonio, TX.....  |                  |                                                          |                                                            | (7,257,628)                                                 | (10,763,422)  | (7,295,249)   | XXX |
| Corestates Bank.....                                                                                                                                | Philadelphia, PA..... |                  |                                                          |                                                            | 8,117                                                       | 1,450,640     | 1,471,399     | XXX |
| Federal Home Loan Bank of Cincinnati.....                                                                                                           | Cincinnati, OH.....   |                  |                                                          |                                                            | 17,927                                                      | 17,580        | 17,546        | XXX |
| First Star Bank.....                                                                                                                                | Cincinnati, OH.....   |                  |                                                          |                                                            | 2,772,865                                                   | 843,434       | 1,771,236     | XXX |
| First Union.....                                                                                                                                    | Charlotte, NC.....    |                  |                                                          |                                                            | 8,280                                                       | 3,920         | 2,535         | XXX |
| Huntington National Bank.....                                                                                                                       | Columbus, OH.....     |                  |                                                          |                                                            | (20,955,170)                                                | 21,955,971    | (32,065,504)  | XXX |
| Key Bank.....                                                                                                                                       | Canton, OH.....       |                  |                                                          |                                                            | 205,960                                                     | 1,037,381     | 522,115       | XXX |
| National Bank of Detroit.....                                                                                                                       | Detroit, MI.....      |                  |                                                          |                                                            | (27,576,650)                                                | (25,107,648)  | (20,391,846)  | XXX |
| Nationwide Bank.....                                                                                                                                | Columbus, OH.....     |                  |                                                          |                                                            | (2,564,059)                                                 | (1,245,438)   | (177,648)     | XXX |
| PNC Bank.....                                                                                                                                       | Columbus, OH.....     |                  |                                                          |                                                            | 54,153,812                                                  | 51,224,103    | 52,586,904    | XXX |
| Univest Bank and Trust Company.....                                                                                                                 | Pittsburgh, PA.....   |                  |                                                          |                                                            | 580,517                                                     | 581,258       | 582,039       | XXX |
| Toronto - Dominion Bank.....                                                                                                                        | Toronto, CN.....      |                  |                                                          |                                                            | 142,963                                                     | 100,718       | 139,732       | XXX |
| Wells Fargo Bank.....                                                                                                                               | Souderton, PA.....    |                  |                                                          |                                                            | 21,126,120                                                  | 34,026,681    | (1,823,659)   | XXX |
| 0199998. Deposits in.....1 depositories that do not exceed the allowable limit<br>in any one depository (see Instructions) - Open Depositories..... | XXX                   | XXX              |                                                          |                                                            | (58,259)                                                    |               | 4,990         | XXX |
| 0199999. Total Open Depositories.....                                                                                                               | XXX                   | XXX              | 0                                                        | 0                                                          | (373,503,499)                                               | (266,396,458) | (402,955,313) | XXX |
| 0399999. Total Cash on Deposit.....                                                                                                                 | XXX                   | XXX              | 0                                                        | 0                                                          | (373,503,499)                                               | (266,396,458) | (402,955,313) | XXX |
| 0599999. Total Cash.....                                                                                                                            | XXX                   | XXX              | 0                                                        | 0                                                          | (373,503,499)                                               | (266,396,458) | (402,955,313) | 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 |
| Exempt Money Market Mutual Funds as Identified by the SVO                       |                                               |  |  |  |  |      |                 |                  |               |                              |                                  |                             |
| 60934N 10 4                                                                     | Federated Govt Obligations Fd.....            |  |  |  |  |      | 06/15/2018..... | .....1.824       |               |                              | .....1,684                       | .....1,112                  |
| 825252 40 6                                                                     | S/T Investment Co Treasury Trust (AIM).....   |  |  |  |  |      | 06/29/2018..... | .....1.826       |               | .....2,016,691               | .....1,080                       |                             |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |                                               |  |  |  |  |      |                 |                  |               | .....2,016,691               | .....2,764                       | .....1,112                  |
| All Other Money Market Mutual Funds                                             |                                               |  |  |  |  |      |                 |                  |               |                              |                                  |                             |
| 825252 69 5                                                                     | S/T Investment Co Liquid Asset Private (..... |  |  |  |  |      | 10/04/2016..... | .....1.532       |               | .....30,994                  | .....39                          | .....103                    |
| 8699999. Total - All Other Money Market Mutual Funds.....                       |                                               |  |  |  |  |      |                 |                  |               | .....30,994                  | .....39                          | .....103                    |
| 8899999. Total - Cash Equivalents                                               |                                               |  |  |  |  |      |                 |                  |               | .....2,047,685               | .....2,803                       | .....1,215                  |



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

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

Physicians - Including Surgeons and Osteopaths

|              |                                 | 1                             | 2                            | Direct Losses Paid |                        | 5                            | Direct Losses Unpaid |                        | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|--------------|---------------------------------|-------------------------------|------------------------------|--------------------|------------------------|------------------------------|----------------------|------------------------|-------------------------------------------------------------|
|              |                                 |                               |                              | 3                  | 4                      |                              | 6                    | 7                      |                                                             |
| States, Etc. |                                 | Direct<br>Premiums<br>Written | Direct<br>Premiums<br>Earned | Amount             | Number<br>of<br>Claims | Direct<br>Losses<br>Incurred | Amount<br>Reported   | Number<br>of<br>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<br>for Line 58 from overflow page. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999.               | Totals (Lines 58001 thru 58003<br>+ 58998) (Line 58 above).....   | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |



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

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

| Hospitals    |                               |     | Direct Losses Paid                          |                                                            | 5                            | Direct Losses Unpaid |                        | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|--------------|-------------------------------|-----|---------------------------------------------|------------------------------------------------------------|------------------------------|----------------------|------------------------|-------------------------------------------------------------|
|              |                               |     | 3                                           | 4                                                          |                              | 6                    | 7                      |                                                             |
| States, Etc. |                               |     | Direct<br>Premiums<br>Written<br><br>Amount | Direct<br>Premiums<br>Earned<br><br>Number<br>of<br>Claims | Direct<br>Losses<br>Incurred | Amount<br>Reported   | Number<br>of<br>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                                                           |
| 59.          | Totals.....                   |     | 0                                           | 0                                                          | 0                            | 0                    | 0                      | 0                                                           |

NONE

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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

|              |                                 | 1                             | 2                            | Direct Losses Paid |                        | 5                            | Direct Losses Unpaid |                        | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|--------------|---------------------------------|-------------------------------|------------------------------|--------------------|------------------------|------------------------------|----------------------|------------------------|-------------------------------------------------------------|
|              |                                 |                               |                              | 3                  | 4                      |                              | 6                    | 7                      |                                                             |
| States, Etc. |                                 | Direct<br>Premiums<br>Written | Direct<br>Premiums<br>Earned | Amount             | Number<br>of<br>Claims | Direct<br>Losses<br>Incurred | Amount<br>Reported   | Number<br>of<br>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<br>for Line 58 from overflow page. | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. | Totals (Lines 58001 thru 58003<br>+ 58998) (Line 58 above).....   | 0 | 0 | 0 | 0 | 0 | 0 | 0 |



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

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

Other Health Care Facilities

|              |                               |     | Direct Losses Paid |                        | 5                            | Direct Losses Unpaid |                        | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|--------------|-------------------------------|-----|--------------------|------------------------|------------------------------|----------------------|------------------------|-------------------------------------------------------------|
|              |                               |     | 3                  | 4                      |                              | 6                    | 7                      |                                                             |
| States, Etc. |                               |     | Amount             | Number<br>of<br>Claims | Direct<br>Losses<br>Incurred | Amount<br>Reported   | Number<br>of<br>Claims |                                                             |
| 1.           | Alabama.....                  | AL  |                    |                        | (3)                          |                      |                        | 12                                                          |
| 2.           | Alaska.....                   | AK  |                    |                        |                              |                      |                        |                                                             |
| 3.           | Arizona.....                  | AZ  |                    |                        |                              |                      |                        |                                                             |
| 4.           | Arkansas.....                 | AR  |                    |                        |                              |                      |                        |                                                             |
| 5.           | California.....               | CA  | 279,798            | 4                      | 324,148                      | 50,000               | 1                      |                                                             |
| 6.           | Colorado.....                 | CO  |                    |                        | 44                           |                      |                        | 227                                                         |
| 7.           | Connecticut.....              | CT  |                    |                        |                              |                      |                        | 12                                                          |
| 8.           | Delaware.....                 | DE  |                    |                        | (3)                          |                      |                        | 16                                                          |
| 9.           | District of Columbia.....     | DC  |                    |                        |                              |                      |                        |                                                             |
| 10.          | Florida.....                  | FL  |                    |                        | (30)                         |                      |                        | 20                                                          |
| 11.          | Georgia.....                  | GA  |                    |                        | 1                            |                      |                        | 5                                                           |
| 12.          | Hawaii.....                   | HI  |                    |                        |                              |                      |                        |                                                             |
| 13.          | Idaho.....                    | ID  |                    |                        |                              |                      |                        |                                                             |
| 14.          | Illinois.....                 | IL  |                    |                        | (4)                          |                      |                        | 11                                                          |
| 15.          | Indiana.....                  | IN  |                    |                        | 6                            |                      |                        | 16                                                          |
| 16.          | Iowa.....                     | IA  |                    |                        | 117                          |                      |                        | 980                                                         |
| 17.          | Kansas.....                   | KS  |                    |                        | 12                           |                      |                        | 109                                                         |
| 18.          | Kentucky.....                 | KY  |                    |                        |                              |                      |                        |                                                             |
| 19.          | Louisiana.....                | LA  |                    |                        |                              |                      |                        |                                                             |
| 20.          | Maine.....                    | ME  |                    |                        |                              |                      |                        |                                                             |
| 21.          | Maryland.....                 | MD  |                    |                        | (8)                          |                      |                        | 160                                                         |
| 22.          | Massachusetts.....            | MA  |                    |                        | (1)                          |                      |                        | 9                                                           |
| 23.          | Michigan.....                 | MI  |                    |                        |                              |                      |                        | 8                                                           |
| 24.          | Minnesota.....                | MN  |                    |                        |                              |                      |                        |                                                             |
| 25.          | Mississippi.....              | MS  |                    |                        |                              |                      |                        | 3                                                           |
| 26.          | Missouri.....                 | MO  |                    |                        |                              |                      |                        |                                                             |
| 27.          | Montana.....                  | MT  |                    |                        |                              |                      |                        |                                                             |
| 28.          | Nebraska.....                 | NE  |                    |                        | 25,004                       | 25,000               | 1                      | 36                                                          |
| 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  |                    |                        | (21)                         |                      |                        | 269                                                         |
| 35.          | North Dakota.....             | ND  |                    |                        |                              |                      |                        |                                                             |
| 36.          | Ohio.....                     | OH  |                    |                        | (51)                         |                      |                        | 1,508                                                       |
| 37.          | Oklahoma.....                 | OK  |                    |                        |                              |                      |                        |                                                             |
| 38.          | Oregon.....                   | OR  |                    |                        | 50,000                       | 50,000               | 1                      |                                                             |
| 39.          | Pennsylvania.....             | PA  |                    |                        | (46)                         |                      |                        | 811                                                         |
| 40.          | Rhode Island.....             | RI  |                    |                        |                              |                      |                        | 1                                                           |
| 41.          | South Carolina.....           | SC  |                    |                        | (10)                         |                      |                        | 198                                                         |
| 42.          | South Dakota.....             | SD  |                    |                        |                              |                      |                        |                                                             |
| 43.          | Tennessee.....                | TN  |                    |                        |                              |                      |                        | 1                                                           |
| 44.          | Texas.....                    | TX  |                    |                        |                              |                      |                        |                                                             |
| 45.          | Utah.....                     | UT  |                    |                        |                              |                      |                        |                                                             |
| 46.          | Vermont.....                  | VT  |                    |                        |                              |                      |                        | 10                                                          |
| 47.          | Virginia.....                 | VA  |                    |                        | (9)                          |                      |                        | 181                                                         |
| 48.          | Washington.....               | WA  |                    |                        | 8                            |                      |                        | 82                                                          |
| 49.          | West Virginia.....            | WV  |                    |                        | (1)                          |                      |                        | 227                                                         |
| 50.          | Wisconsin.....                | WI  |                    |                        | 7                            |                      |                        | 52                                                          |
| 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                                                           |
| 59.          | Totals.....                   |     | 279,798            | 4                      | 399,162                      | 125,000              | 3                      | 4,967                                                       |

DETAILS OF WRITE-INS

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

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

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended June 30, 2018

NAIC Group Code.....0140

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Company Code.....23787

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

1. Monoline Policies

|                                    |                                   |                                   |
|------------------------------------|-----------------------------------|-----------------------------------|
| 1<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
| .....10,312                        | .....7,643                        | .....                             |

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: .....