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QUARTERLY STATEMENT

As of March 31, 2020

of the Condition and Affairs of the

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 23779 Employer's ID Number..... 31-4177110

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... December 27, 1933 Commenced Business..... April 15, 1934

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(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., FSSC-RR .. 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) (Extension)*
	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	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY
3. DAVID PATRICK LAPAUL	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	PRESIDENT & COO-NW FIN
JAMES ROBERT FOWLER	EXEC VP - CIO	MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC
RAMON JONES	EXEC VP-CHIEF MARKT OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
MICHAEL WILLIAM MAHAFFEY	EXEC VP-CHIEF STRATEGY OFFC	AMY TAYLOR SHORE	EXEC VP-CHIEF CUSTOMER OFFC
MARK RAYMOND THRESHER	EXEC VP - CFO	KIRT ALAN WALKER	CEO

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	TIMOTHY JOSEPH CORCORAN	JACQUELIN MARION FERNANDEZ	STEPHEN FRANCIS HIRSCH
MARC ALLEN HOWZE	DANIEL THOMAS KELLEY	MARY DIANE KOKEN	SARA ALICIA MARTINEZ TUCKER
TERRY WAYNE MCCLURE	DEBORAH ANN PLUNKETT	BRENT RINNER PORTEUS	SUKU RADIA
MICHAEL JOSEPH TOELLE	KIRT ALAN WALKER	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)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2020

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,549,274,758		4,549,274,758	4,612,985,133
2. Stocks:				
2.1 Preferred stocks	6,129,833		6,129,833	5,006,265
2.2 Common stocks	341,117,221	21,310,489	319,806,732	329,343,442
3. Mortgage loans on real estate:				
3.1 First liens	656,562,733		656,562,733	651,406,871
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....733,998), cash equivalents ($.....7,946,907) and short-term investments ($.....122,008,090)	130,688,995		130,688,995	163,700,183
6. Contract loans (including $.....0 premium notes)			0	
7. Derivatives	2,500,000		2,500,000	1,663,000
8. Other invested assets	807,272,598	2,454,370	804,818,228	754,237,704
9. Receivables for securities	289,480		289,480	
10. Securities lending reinvested collateral assets	5,000,294		5,000,294	30,004,411
11. Aggregate write-ins for invested assets	2,028,868	0	2,028,868	1,902,747
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,500,864,780	23,764,859	6,477,099,921	6,550,249,756
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	33,778,166	178,000	33,600,166	40,066,273
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	547,184,870	9,263,143	537,921,727	566,751,176
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	871,318,370	1,583,194	869,735,176	871,206,246
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	48,576,649		48,576,649	50,467,540
16.2 Funds held by or deposited with reinsured companies	2,349,572		2,349,572	635,556
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	35,541,018		35,541,018	17,806,403
18.2 Net deferred tax asset	283,935,419	127,420,218	156,515,201	161,973,068
19. Guaranty funds receivable or on deposit	1,433,342		1,433,342	1,526,393
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	3,047
23. Receivables from parent, subsidiaries and affiliates	15,435,150		15,435,150	20,171,254
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	86,643,034	8,063,838	78,579,196	74,042,640
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	8,427,060,370	170,273,252	8,256,787,118	8,354,899,352
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	8,427,060,370	170,273,252	8,256,787,118	8,354,899,352

DETAILS OF WRITE-INS

1101. Other investment receivables	1,724,672		1,724,672	1,659,672
1102. Derivative collateral and receivables	304,196		304,196	243,075
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	2,028,868	0	2,028,868	1,902,747
2501. Deposits and prepaid assets	7,940,401	7,940,401	0	
2502. Funds held equity pools & associations	29,052,104		29,052,104	36,472,170
2503. Miscellaneous assets	31,450,010		31,450,010	19,994,196
2598. Summary of remaining write-ins for Line 25 from overflow page	18,200,519	123,437	18,077,082	17,576,274
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	86,643,034	8,063,838	78,579,196	74,042,640

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....367,310,134)	2,701,199,566	2,709,269,689
2.	Reinsurance payable on paid losses and loss adjustment expenses	152,634,166	176,723,362
3.	Loss adjustment expenses	561,661,878	554,262,358
4.	Commissions payable, contingent commissions and other similar charges	61,154,719	78,667,809
5.	Other expenses (excluding taxes, licenses and fees)	25,254,939	58,029,109
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	17,650,649	20,395,003
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 $.....464,918,733 and including warranty reserves of $.....2,732,076 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	1,761,808,597	1,775,095,840
10.	Advance premium	39,652,490	30,360,306
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	1,747,623	1,875,548
12.	Ceded reinsurance premiums payable (net of ceding commissions)	276,932,635	302,196,154
13.	Funds held by company under reinsurance treaties	4	5
14.	Amounts withheld or retained by company for account of others	36,631,343	97,716,562
15.	Remittances and items not allocated	826,876	3,128,926
16.	Provision for reinsurance (including $.....0 certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates	8,690	
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	6,511,848	186,924
20.	Derivatives		
21.	Payable for securities	9,279,356	12,679,598
22.	Payable for securities lending	6,373,498	31,174,098
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	140,795,649	48,090,723
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,800,124,526	5,899,852,014
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	5,800,124,526	5,899,852,014
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	2,456,662,592	2,455,047,338
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	2,456,662,592	2,455,047,338
38.	Totals (Page 2, Line 28, Col. 3)	8,256,787,118	8,354,899,352

DETAILS OF WRITE-INS

2501.	Contingent suit liability	2,083,267	1,395,119
2502.	Escrow liability	583,040	595,780
2503.	Miscellaneous liabilities	4,667,229	4,028,885
2598.	Summary of remaining write-ins for Line 25 from overflow page	133,462,113	42,070,939
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	140,795,649	48,090,723
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....233,118,119)	273,268,075	298,824,507	1,156,691,494
1.2 Assumed (written $.....1,002,127,298)	1,015,399,678	1,018,659,265	4,091,989,375
1.3 Ceded (written $.....233,946,767)	274,084,774	299,681,496	1,160,048,530
1.4 Net (written $.....1,001,298,650)	1,014,582,979	1,017,802,276	4,088,632,339
DEDUCTIONS:			
2. Losses incurred (current accident year $.....566,617,688):			
2.1 Direct	119,231,683	137,752,013	595,973,034
2.2 Assumed	590,092,013	555,663,578	2,481,326,058
2.3 Ceded	119,568,688	138,083,070	597,155,803
2.4 Net	589,755,008	555,332,521	2,480,143,289
3. Loss adjustment expenses incurred	103,340,565	104,484,716	426,118,071
4. Other underwriting expenses incurred	327,821,802	325,453,453	1,355,800,242
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,020,917,375	985,270,690	4,262,061,602
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(6,334,396)	32,531,586	(173,429,263)
INVESTMENT INCOME			
9. Net investment income earned	51,136,165	57,865,493	276,155,721
10. Net realized capital gains (losses) less capital gains tax of $.....1,029,111	3,655,455	(2,937,863)	(23,372,136)
11. Net investment gain (loss) (Lines 9 + 10)	54,791,620	54,927,630	252,783,585
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....144,954 amount charged off $.....3,263,506)	(3,118,552)	(2,557,520)	(12,256,076)
13. Finance and service charges not included in premiums	5,853,626	6,152,089	24,161,928
14. Aggregate write-ins for miscellaneous income	(1,889,985)	2,757,284	19,411,851
15. Total other income (Lines 12 through 14)	845,089	6,351,853	31,317,703
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	49,302,313	93,811,069	110,672,025
17. Dividends to policyholders	528,251	166,988	1,589,521
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	48,774,062	93,644,081	109,082,504
19. Federal and foreign income taxes incurred	(18,764,927)	(242,767)	(16,747,019)
20. Net income (Line 18 minus Line 19) (to Line 22)	67,538,989	93,886,848	125,829,523
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	2,455,047,338	2,252,641,694	2,252,641,694
22. Net income (from Line 20)	67,538,989	93,886,848	125,829,523
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(12,521,807)	(44,369,071)	15,196,659	65,474,043
25. Change in net unrealized foreign exchange capital gain (loss)	(50,604)	(11,860)	(10,285)
26. Change in net deferred income tax	(6,666,365)	(16,889,253)	(11,984,277)
27. Change in nonadmitted assets	(14,893,619)	23,537,956	23,127,911
28. Change in provision for reinsurance			240,000
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	55,924	(138,015)	(271,271)
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,615,254	115,582,335	202,405,644
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,456,662,592	2,368,224,029	2,455,047,338

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in contingent suit liability	(688,148)	(89,823)	1,728,022
1402. Other income/(expense)	(1,201,837)	2,847,107	17,683,829
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)	(1,889,985)	2,757,284	19,411,851
3701. Change in surplus- miscellaneous	55,924	(138,015)	(271,271)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	55,924	(138,015)	(271,271)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,014,258,371	984,730,692	4,105,276,917
2. Net investment income	58,602,865	68,340,207	290,197,520
3. Miscellaneous income	(868,927)	6,361,029	31,316,039
4. Total (Lines 1 through 3)	1,071,992,309	1,059,431,928	4,426,790,476
5. Benefit and loss related payments	620,063,205	673,337,659	2,646,375,040
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	384,896,659	366,644,932	1,741,014,998
8. Dividends paid to policyholders	656,176	317,610	1,874,260
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	(1,201)		(18,040,336)
10. Total (Lines 5 through 9)	1,005,614,839	1,040,300,201	4,371,223,962
11. Net cash from operations (Line 4 minus Line 10)	66,377,470	19,131,727	55,566,514
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	347,729,912	121,949,267	699,840,095
12.2 Stocks		203,500	688,652
12.3 Mortgage loans	33,542,453	925,033	9,412,896
12.4 Real estate			
12.5 Other invested assets	19,188,607	101,499,014	298,873,753
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(90)		(1,200)
12.7 Miscellaneous proceeds	24,795,343	5,878,763	10,648,833
12.8 Total investment proceeds (Lines 12.1 to 12.7)	425,256,225	230,455,577	1,019,463,029
13. Cost of investments acquired (long-term only):			
13.1 Bonds	335,651,682	86,688,559	525,967,339
13.2 Stocks	1,689,893	2,256,527	9,482,804
13.3 Mortgage loans	38,009,898	10,259,990	189,320,553
13.4 Real estate			
13.5 Other invested assets	63,334,027	104,242,837	273,989,487
13.6 Miscellaneous applications	5,836,811	834,495	24,206,814
13.7 Total investments acquired (Lines 13.1 to 13.6)	444,522,311	204,282,408	1,022,966,997
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)	(19,266,086)	26,173,169	(3,503,968)
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)	(80,122,572)	(51,850,745)	30,035,875
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(80,122,572)	(51,850,745)	30,035,875
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)	(33,011,188)	(6,545,849)	82,098,421
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	163,700,183	81,601,762	81,601,762
19.2 End of period (Line 18 plus Line 19.1)	130,688,995	75,055,913	163,700,183

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

20.0001	Tax credit commitment liability	79,980	819,048	1,164,038
20.0002	Exchange of bond investment to bond investment	6,829,222	14,012,639	108,454,677
20.0003	Capitalized interest on bonds	55,149		283,464
20.0004	Capitalized interest on mortgage loans	2,282,875	2,060,011	8,693,750
20.0005	Exchange of equity investment to equity investment			14,999,998
20.0006	Assets and liabilities transferred settled through investment transfer		14,220,400	14,220,400

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle's reserves on an alternative reserving basis from the NAIC's accounting practices and procedures manual. The prescribed practice decreased the subsidiary's valuation by $2.1 million and $8.8 million as of March 31, 2020 and December 31, 2019.

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 $3.2 million as of March 31, 2020 and December 31, 2019.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
(1) Nationwide Mutual Fire Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 67,538,989	$ 125,829,523
(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	$ 67,538,989	$ 125,829,523
Surplus					
(5) Nationwide Mutual Fire Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 2,456,662,592	$ 2,455,047,338
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	3	35	(2,143,171)	(8,795,715)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	3,189,840	3,189,840
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,457,759,094	$ 2,460,653,213

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

No significant changes from prior year end.

C. Accounting Policies

1. No significant changes from prior year end.

2. Bonds, excluding loan-backed and structured securities, are stated at amortized cost except those with a NAIC designation of "3" through "6" which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.

3-5. 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.

NOTES TO THE FINANCIAL STATEMENTS

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

2. Not applicable.

3. Not applicable.

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	$ (23,918,037)
2.	12 Months or Longer	$ (7,784,506)

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

1.	Less than 12 Months	$ 436,886,656
2.	12 Months or Longer	$ 37,660,498

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 form prior year end.

3. Collateral Received

a. No significant changes from prior year end.

b. Not applicable.

c. No significant changes from prior year end.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	NO			
b. Tri-Party (YES/NO)	NO			

3-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	$17,219,293	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balnace				
1. Open - No Maturity	-	-	-	-
2. Overnight	$3,358,473	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$28,113,074	$-	$-	$-
b. Ending Balance	$1,766,400	$-	$-	$-

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	$-	$3,425,642	$-	$-	$-	$-	$-	$3,425,642
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	$-	$3,425,642	$-	$-	$-	$-	$-	$3,425,642

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$17,219,293	-	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	$3,358,473	-	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$3,358,473	$3,358,473
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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. 5GI Securities

No significant changes from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

No significant changes from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

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

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

Note 9 - Income Taxes

No significant changes from prior year end.

Note 10 – Information concerning parent, subs, and affiliates

A. Nature of Relationships

No significant changes from prior year end.

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

No significant changes from prior year end.

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

Note 11 - Debt

A. All Other Debt

Not applicable.

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

Not applicable.

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

No significant changes from prior year end.

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

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 14 – Contingencies

No significant changes from prior year end.

Note 15 – Leases

Not applicable.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

The fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.
The following table summarizes assets held at fair value as of March 31, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
States, territories and possessions	$ 1,548,624	$ -	$ -	-	$ 1,548,624
Industrial and miscellaneous	-	226,310,958	10,883,031	-	237,193,989
Total Bonds	$ 1,548,624	$ 226,310,958	$ 10,883,031	$ -	$ 238,742,613
Securities lending collateral assets	-	1,331,627	-	-	1,331,627
Preferred stocks	-	2,535,070	1,321,764	-	3,856,834
Common stocks unaffiliated	11,351,321	-	-	-	11,351,321
Total Assets at Fair Value (NAV)	$ 12,899,945	$ 230,177,655	$ 12,204,795	$ -	$ 255,282,395

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2020:

	Beginning Balance at 1/1/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2020
Assets at Fair Value										
Industrial and miscellaneous	$18,706,737	$80,407	$-	$-	$(855,325)	$4,019,614	$-	$(11,324,949)	$256,547	$10,883,031
Total Bonds	$18,706,737	$80,407	$-	$-	$(855,325)	$4,019,614	$-	$(11,324,949)	$256,547	$10,883,031
Preferred stocks	$-	$852,558	$-	$-	$(29,252)	$498,458	$-	$-	$-	$1,321,764
Total Assets at Fair Value	$18,706,737	$932,965	$-	$-	$(884,577)	$4,518,072	$-	$(11,324,949)	$256,547	$12,204,795

Transfers into and/or out of Level 3 during the period ended March 31, 2020 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets not held at fair value as of March 31, 2020:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$4,445,146,119	$4,310,532,145	$980,571,714	$3,417,718,340	$46,856,065	$-	$-
Preferred stock	2,240,804	2,272,999	-	2,240,804	-	-	-
Mortgage loans, net of allowance	648,427,387	656,562,733	-	-	648,427,387	-	-
Short-term investments	122,008,090	122,008,090	-	122,008,090	-	-	-
Derivative assets[0]	2,924,561	2,500,000	-	2,924,561	-	-	-
Securities lending collateral assets	3,580,723	3,668,667	3,358,473	222,250	-	-	-
Total Assets	$5,224,327,684	$5,097,544,634	$983,930,187	$3,545,114,045	$695,283,452	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

A. Unusual or Infrequent Items

On April 9, 2020, the Company announced a premium refund of $50 per policy to provide relief to policyholders from the COVID-19 pandemic. The refund applies to personal auto policies active as March 31, 2020 and will result in a one-time premium reduction in the second quarter of 2020.

Equity and financial markets have experienced significant volatility and interest rates have decreased due to the ongoing COVID-19 pandemic. The Company is monitoring the impact of the pandemic to its operations and financial condition.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

Effective March 1, 2020, the Company replaced the limit in the expiring Caelus Re 2016-1 catastrophe bond with the Caelus Re 2020-1 catastrophe bond, both of which provide national coverage at 75% of $400.0 million excess of $1.95 billion. See note 21G for additional details.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

No significant changes from prior year end.

F. Subprime Mortgage Related Risk Exposure

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

G. Insurance-Linked Securities

On February 27, 2020, the Company and certain of its subsidiaries and affiliates entered into an agreement with Caelus Re VI Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing collateralized, multi-year property catastrophe loss protection through the capital markets. The catastrophe bonds, Caelus Re 2020-1 and 2020-2, issued as part of this agreement provide reinsurance coverage to the Company and certain of its subsidiaries and affiliates for catastrophic events, including hurricanes, winter storms, convective storms, wildfires, meteorites, volcanic eruptions, earthquakes, the fires following earthquakes and other perils. Caelus Re Series 2020-1 provides indemnity protection on a per occurrence basis with an initial attachment point of $1.95 billion. There are two different classes of notes within Caelus Re Series 2020-1. The coverage is effective March 1, 2020 and expires on May 31, 2023 and May 31, 2024 for the Class A-1 Notes and Class B-1 Notes, respectively. Caelus Re Series 2020-2 provides indemnity protection on an annual aggregate basis with three different classes of notes. The initial attachment points are $1.775 billion, $1.575 billion and $1.280 billion for the Class A-2 Notes, Class B-2 Notes and Class C-2 Notes, respectively. The coverage is effective June 1, 2020 and expires on May 31, 2023.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 8, 2020 for the statutory statement issued on May 11, 2020.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 8, 2020 for the statutory statement issued on May 11, 2020.

There were no material Type II 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.

Note 23 - Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant changes from prior year end.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

A. As of December 31, 2019, loss and loss adjustment expense reserves, net of reinsurance recoveries, were $3.26 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were $458.9 million for the three months ended March 31, 2020. As of March 31, 2020, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were $2.85 billion. There has been unfavorable prior-year development of $43.6 million during the three months ended March 31, 2020, primarily driven by slower development and reporting patterns in the standard auto personal lines, excess and surplus unfavorable development across various liability products and higher than expected prior year claim emergence in agribusiness.

B. During 2020, 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

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

Effective January 1, 2020, the Nationwide Pool structure was revised. Nationwide Mutual Insurance Company's assumed pooling percentage decreased from 72% to 71%. Scottsdale Insurance Company was removed as a Nationwide Pool recipient. National Casualty Company terminated its 100% quota share reinsurance agreement with Nationwide Mutual. Nationwide Agribusiness Insurance Company, Nationwide Insurance Company of America, and National Casualty Company were added as a Nationwide Pool recipient and changed from a 0% to 3%, 0% to 1%, and 0% to 1% retrocessionaire, respectively.

As of March 31, 2020 and December 31, 2019, the companies in the Nationwide Pool assuming a proportionate share of the pool are:

	NAIC #	March 31, 2020 Pool	December 31, 2019 Pool
Nationwide Mutual Insurance Company	23787	71.0%	72.0%
Nationwide Mutual Fire Insurance Company	23779	23.0%	23.0%
Nationwide Agribusiness Insurance Company	28223	3.0%	0.0%
Nationwide Insurance Company of America	25453	1.0%	0.0%
National Casualty Company	11991	1.0%	0.0%
Nationwide General Insurance Company	23760	1.0%	1.0%
Scottsdale Insurance Company	41297	0.0%	4.0%

All of the other companies in the Nationwide Pool have a 0% retrocession. The zero percent participants in the Nationwide Pool as of March 31, 2020 are: Nationwide Property and Casualty Insurance Company (NAIC # 37877), Nationwide Affinity Insurance Company of America (NAIC # 26093), Crestbrook Insurance Company (NAIC # 18961), Allied Insurance Company of America (NAIC # 10127), Nationwide Assurance Company (NAIC #10723), Nationwide Lloyds (NAIC #42110), Nationwide Insurance Company of Florida (NAIC #10948), AMCO Insurance Company (NAIC # 19100), Depositors Insurance Company (NAIC # 42587), Allied Property & Casualty Insurance Company (NAIC #42579), Victoria Fire & Casualty Company (NAIC # 42889), Victoria National Insurance Company (NAIC # 10778), Harleysville Preferred Insurance Company (NAIC #35696), Harleysville Insurance Company of New Jersey (NAIC #42900), Harleysville Worcester Insurance Company (NAIC #26182), Harleysville Insurance Company of New York (NAIC #10674), Harleysville Lake States Insurance Company (NAIC #14516), Harleysville Insurance Company (NAIC #23582), Veterinary Pet Insurance Company (NAIC #42285), and Scottsdale Insurance Company (NAIC #41297).

All lines of business are subject to the pooling agreements.

There are no discrepancies related to the pooled business between the assumed and ceded reinsurance schedules of the pool participants.

NOTES TO THE FINANCIAL STATEMENTS

Note 27 - Structured Settlements

No significant changes from prior year end.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – High Deductibles

Not applicable.

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

No significant changes from prior year end.

Note 33 - Asbestos/Environmental Reserves

No significant changes from prior year end.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Trust Company, FSB	Columbus, OH	No	Yes	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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

N/A

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 332,102,940

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	330,555,690	329,765,901
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	10,000,000	15,000,000
14.26	All Other	50,697,055	77,480,573
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 391,252,745	$ 422,246,474
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 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 [ ] N/A [ ]

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: $ 4,912,350

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 5,000,295

16.3 Total payable for securities lending reported on the liability page: $ 6,373,498

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

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

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

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

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

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

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

1	2	3	4	5

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

If yes, attach an explanation.

Effective January 1, 2020, the Nationwide Pool structure was revised. Nationwide Mutual Insurance Company's assumed pooling percentage decreased from 72% to 71%. Scottsdale Insurance Company was removed as a Nationwide Pool recipient. National Casualty Company terminated its 100% quota share reinsurance agreement with Nationwide Mutual. Nationwide Agribusiness Insurance Company, Nationwide Insurance Company of America, and National Casualty Company were added as a Nationwide Pool recipient and changed from a 0% to 3%, 0% to 1%, and 0% to 1% retrocessionaire, respectively.

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

If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	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
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent	56.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	37.000%

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1.	Alabama AL	L	9,065,009	9,552,457	3,900,588	6,043,888	12,960,559	16,975,325
2.	Alaska AK	L			7,397		244,864	174,704
3.	Arizona AZ	L	11,801	8,892	1,500	110,024	(11,305)	92,757
4.	Arkansas AR	L	3,814,244	4,538,901	1,824,728	3,245,344	7,874,200	3,375,525
5.	California CA	L	76,684	619,008	(887,628)	1,423,045	2,959,604	4,431,221
6.	Colorado CO	L					22,734	164,951
7.	Connecticut CT	L	3,918,587	4,231,090	2,412,438	2,376,755	8,794,130	8,809,809
8.	Delaware DE	L	3,379,057	3,988,658	1,427,521	2,006,813	6,168,435	7,220,874
9.	District of Columbia DC	L	1,450,954	1,498,002	1,098,052	930,092	1,941,373	2,835,237
10.	Florida FL	L		(64)	111,824	39,327	3,102,856	5,278,803
11.	Georgia GA	L	11,374,575	13,073,852	8,243,425	6,300,043	15,792,048	16,518,074
12.	Hawaii HI	L					27	184
13.	Idaho ID	L					(1,466)	(583)
14.	Illinois IL	L	6,218,414	6,983,521	5,081,178	4,950,911	11,352,962	12,891,120
15.	Indiana IN	L	2,671,866	2,808,310	1,486,519	1,717,969	3,138,888	3,305,258
16.	Iowa IA	L					8,626	7,679
17.	Kansas KS	L					(3,286)	20,345
18.	Kentucky KY	L	3,976,262	4,432,896	1,615,422	2,418,758	5,906,212	7,785,857
19.	Louisiana LA	L			1,365	1,815	521,191	525,902
20.	Maine ME	L	1,051,992	522,584	760,452	225,921	1,189,233	701,008
21.	Maryland MD	L	16,112,450	16,204,787	9,710,905	14,087,371	39,232,448	48,083,677
22.	Massachusetts MA	L				9,500	(2,258)	25,349
23.	Michigan MI	L	6,076,763	7,076,936	4,376,457	5,045,272	346,202,967	357,406,089
24.	Minnesota MN	L	7,100	299	11,585	18,173	1,774,671	1,573,023
25.	Mississippi MS	L	4,106,319	4,374,294	2,166,948	1,195,410	8,664,652	7,171,627
26.	Missouri MO	L			3,915	3,356	289,211	380,014
27.	Montana MT	L					(13,516)	16,479
28.	Nebraska NE	L				175	233	317,370
29.	Nevada NV	L					(506)	(744)
30.	New Hampshire NH	L	450,966	535,029	419,004	1,102,462	1,281,198	1,376,392
31.	New Jersey NJ	L			5,869	8,097	956,431	962,353
32.	New Mexico NM	L					(190)	(137)
33.	New York NY	L	14,311,882	15,833,278	10,159,945	11,185,608	49,378,490	61,652,231
34.	North Carolina NC	L	28,908,598	32,259,379	16,183,234	20,611,082	35,254,014	38,682,566
35.	North Dakota ND	L					(6)	(45)
36.	Ohio OH	L	37,250,434	42,877,940	21,920,651	24,965,864	51,732,727	54,242,271
37.	Oklahoma OK	L	(18,678)	292,955	371,327	147,887	296,013	386,409
38.	Oregon OR	L	22,447	24,572	(35,916)	181,876	21,930	617,330
39.	Pennsylvania PA	L	22,199,319	26,838,032	13,196,971	19,437,227	45,310,443	55,025,021
40.	Rhode Island RI	L	2,697,370	3,331,537	2,070,548	1,793,961	3,751,130	6,763,953
41.	South Carolina SC	L	24,027,906	25,844,823	11,214,931	12,306,837	27,231,778	27,932,177
42.	South Dakota SD	L					(502)	(84)
43.	Tennessee TN	L	4,955,150	5,223,928	3,980,534	3,390,657	11,139,102	7,446,570
44.	Texas TX	L	2,592,560	3,186,827	2,129,646	1,215,716	10,690,348	10,675,390
45.	Utah UT	L					(9,322)	(19,214)
46.	Vermont VT	L	691,712	682,827	347,374	354,951	1,176,528	1,305,312
47.	Virginia VA	L	16,753,208	16,974,606	8,255,832	8,927,548	20,966,242	23,549,913
48.	Washington WA	L	36,651	34,640	25,684	205,130	202,969	344,148
49.	West Virginia WV	L	4,926,519	5,286,318	2,847,471	2,866,548	6,367,666	5,547,230
50.	Wisconsin WI	L					(3,121)	3,659
51.	Wyoming WY	L					(73)	(155)
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	US Virgin Islands VI	L						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	XXX	233,118,121	259,141,114	136,447,696	160,851,413	743,853,582	802,580,224

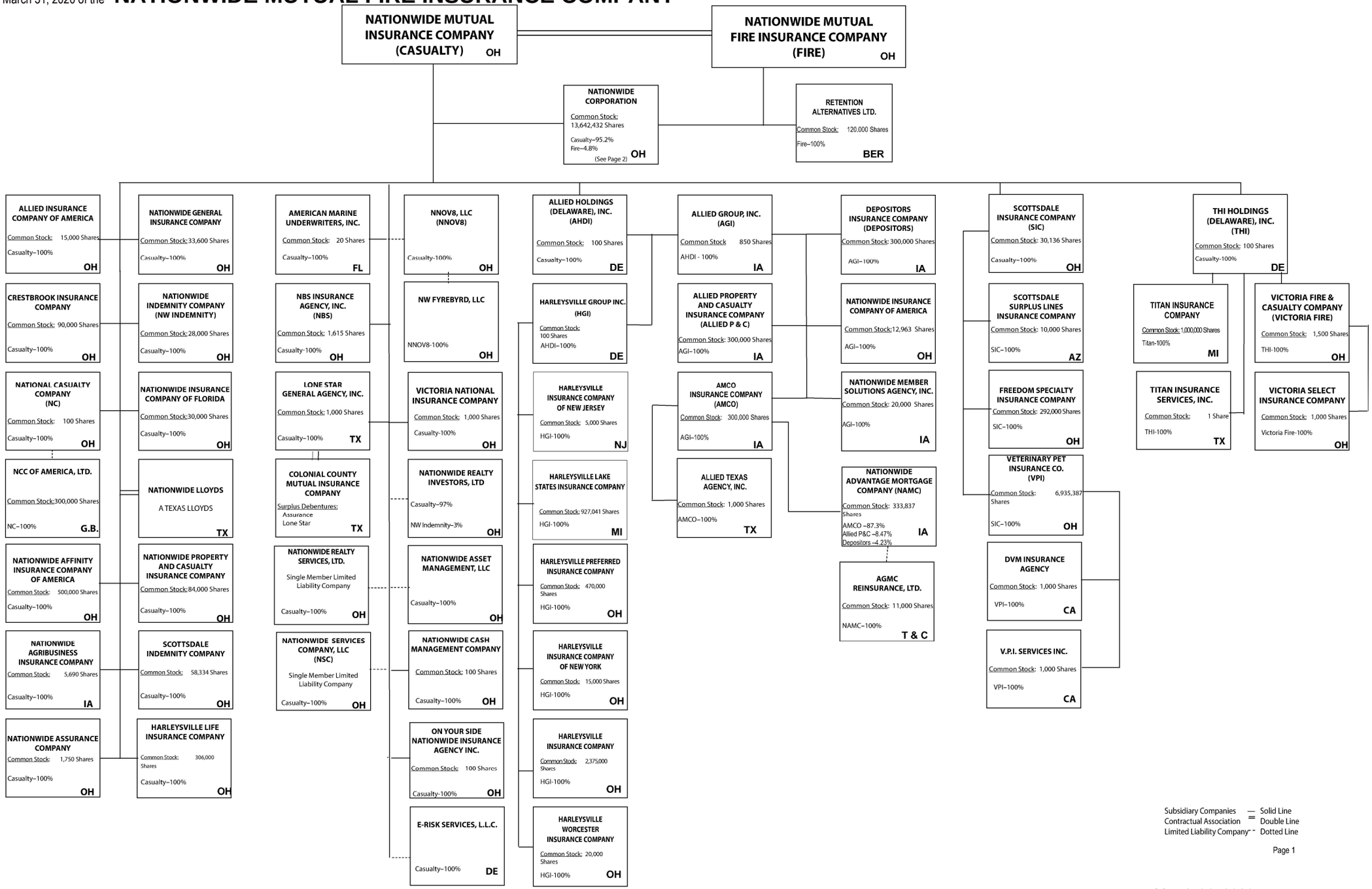
DETAILS OF WRITE-INS

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

(a) Active Status Count

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

Statement for March 31, 2020 of the **NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**

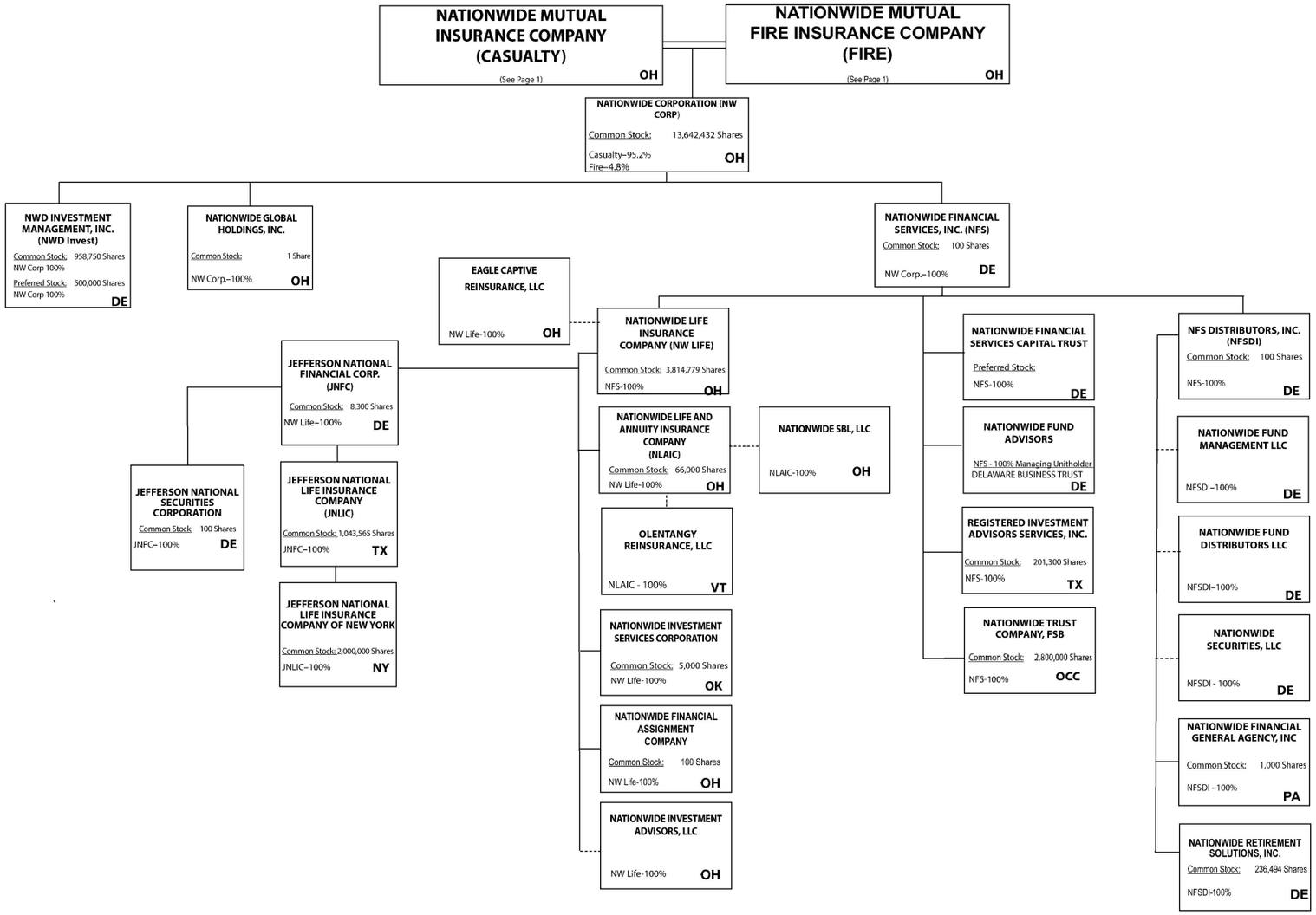


Q11

(Casualty/Fire subsidiaries)

March 31, 2020

Q11.1



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

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	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	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet 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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0140	Nationwide		31-1486309	n/a			10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			1125 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1733036	n/a			120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-4939866	n/a			1125 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939867	n/a			1175 Bobcat, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-2451988	n/a			1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			111 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			155 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			161 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			170 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			275 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			300 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			310 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			343 N. Front, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			400 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			410 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		38-4118665	n/a			500 Neil Avenue, LLC	OH	NIA	NWD HP, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		38-4118665	n/a			515 Kilbourne Street, LLC	OH	NIA	NWD HP, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			735 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			75 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			777 Swan Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			805 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			808 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		20-4939866	n/a			820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			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 Condominiums Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-4939866	n/a			828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			840 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			880 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			950 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			18700 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	n/a			AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	n/a			ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	n/a			AGMC Reinsurance, Ltd	TCA	NIA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	n/a			ALLIED Group, Inc	IA	IA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	n/a			Allied Holdings (Delaware), Inc	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983	n/a			ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579	42-1201931	n/a			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863	n/a			ALLIED Texas Agency, Inc	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	n/a			AMCO Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	n/a			American Marine Underwriters, Inc	FL	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	n/a			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	n/a			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	n/a			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	n/a			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	n/a			American Tax Credit Fund 2018-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3900932	n/a			American Tax Credit Fund 2019-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3953721	n/a			American Tax Credit Fund 2019-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		84-3443067	n/a			American Tax Credit Fund 2020-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			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	n/a			Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	n/a			Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1555487	n/a			Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3624379	n/a			Brooke School Investment Fund, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Cavasson Hotel, LLC	OH	NIA	Cavasson Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Cavasson Hotel Holdings, LLC	OH	NIA	NRI Cavasson, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0899413	n/a			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	n/a			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	n/a			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	n/a			COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.760	Other non-Nationwide	N	1
0140	Nationwide	29262	74-1061659	n/a			Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	
			45-4901238	n/a			Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	n/a			Cottages at Hyatts LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	18961	68-0066866	n/a			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150	n/a			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	n/a			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959	n/a			Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276	n/a			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276	n/a			East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-32605559	n/a			E-Risk Services, L.L.C.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			30-0951639	n/a			ERN-4 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587	n/a			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	n/a			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		20-4939866	n/a			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Harlem Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172	n/a			Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250	n/a			Harleysville Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669	n/a			Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10674	23-2864924	n/a			Harleysville Insurance Company of New York	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	14516	38-3198542	n/a			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983	n/a			Harleysville Life Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978	n/a			Harleysville Preferred Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	26182	04-1989660	n/a			Harleysville Worcester Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216	n/a			Hideaway Properties Corporation	CA	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3289512	n/a			Jefferson National Financial Corp	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900	n/a			Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15727	47-1180302	n/a			Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		61-1340595	n/a			Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-2974590	n/a			Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			46-2956640	n/a			Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	n/a			JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		74-1395229	n/a			Lone Star General Agency, Inc	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	11991	38-0865250	n/a			National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	n/a			National Casualty Company of America, Ltd	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244	n/a			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	n/a			Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	n/a			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide	26093	48-0470690	n/a			Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	28223	42-1015537	n/a			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	n/a			Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	n/a			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	n/a			Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		31-1036287	n/a			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	n/a			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	n/a			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-1667326	n/a			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	n/a			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	n/a			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	n/a			Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	n/a			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	n/a			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	n/a			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	n/a			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	n/a			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	n/a			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	n/a			Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10948	31-1613686	n/a			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		41-2206199	n/a			Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0988442	n/a			Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	92657	31-1000740	n/a			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	n/a			Nationwide Life Insurance Company	OH	IA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		13-4212969	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		20-1918935	n/a			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	n/a			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	n/a			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	n/a			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		20-2774223	n/a			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	n/a			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	n/a			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		26-3427479	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		42-1373380	n/a			Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	n/a			Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	n/a			Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23779	31-4177110	n/a			Nationwide Mutual Fire Insurance Company	OH	RE	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100	n/a			Nationwide Mutual Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	n/a			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750	n/a			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		31-1486309	n/a			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	n/a			Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0948330	n/a			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2250056	n/a			Nationwide SBL, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	n/a			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	n/a			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-0768791	n/a			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	n/a			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	n/a			Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1592130	2729677			Nationwide Trust Company, FSB	USA	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-5976272	n/a			Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0871532	n/a			NBS Insurance Agency, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828	n/a			ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	n/a			NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		14-1892640	n/a			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	n/a			NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640	n/a			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	n/a			NLIC REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5194959	n/a			NMIC REO Holdings, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3762545	n/a			NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			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	n/a			Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Cavasson, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217	n/a			NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		31-1486309	n/a			NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083354	n/a			NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		45-3123274	n/a			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	n/a			NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552	n/a			NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627	n/a			NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-0741029	n/a			NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-3309896	n/a			NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-4111078	n/a			NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1404116	n/a			NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1413242	n/a			NTCP 2014-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-3909345	n/a			NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-4148470	n/a			NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		81-3836925	n/a			NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82--2015065	n/a			NTCP 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-1969518	n/a			NW Fyrebyrd, LLC	OH	NIA	NNOV8, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-0936428	n/a			NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919	n/a			NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-2326191	n/a			NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078	n/a			NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284	n/a			NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-2078643	n/a			NW-Amesbury III, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-3727023	n/a			NW-Ashland, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2056769	n/a			NW-Athens Way, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1246932	n/a			NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1869861	n/a			NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-3942108	n/a			NW-Beloit, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Fire Insurance Company	N	
0140	Nationwide		83-0553339	n/a			NW-Buena Vista, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Fire Insurance Company	N	
0140	Nationwide		83-1613456	n/a			NW-Cameron Village, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-4513883	n/a			NW-Carothers, LLC	OH	NIA	Nationwide Mutual FIre Insurance Company	ownership	100.000	Nationwide Mutual Fire Insurance Company	N	
0140	Nationwide		81-1211881	n/a			NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2957977	n/a			NW-Civita, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2958440	n/a			NW-Civita NLAIC, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-2920247	n/a			NW-Cranberry, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-4388876	n/a			NW-Escalante, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		31-1580283	n/a			NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022	n/a			NWD Franklinton, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-4118665	n/a			NWD HP, LLC	OH	NIA	NWD Investments, LLC	ownership	75.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1636299	n/a			NWD Investment Management, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		35-2642005	n/a			NWGH, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	75.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-4401901	n/a			NW-Grapevine Bluffs, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-0524968				NW-Groves, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-1881115	n/a			NW-Ironhorse, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818	n/a			NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1232565	n/a			NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648	n/a			NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596	n/a			NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1361460	n/a			NW-Marketplace, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4777464	n/a			NW-Mayo, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		81-5146266	n/a			NW-Millenia, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-2937171	n/a			NW-Naples, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2260477	n/a			NW-ORBPD, LLC	OH	NIA	NW REI (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-0849392	n/a			NW-Park Place, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812	n/a			NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044	n/a			NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044	n/a			NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2173918	n/a			NW-Radius, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-4326171	n/a			NW-Southbank, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-0536537	n/a			NW-Sweetwater, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5083560	n/a			NW-Twin Lakes, LLC	OH	NIA	NW REI (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783	n/a			NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024	n/a			NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1619428	n/a			NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	n/a			NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4876417	n/a			NW Village Park, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	n/a			OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	n/a			Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0947092	n/a			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	n/a			Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1923444	n/a			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	n/a			OYS Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			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	n/a			Perimeter A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1169305	n/a			Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			Rail Street Parking, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844	n/a			Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218	n/a			Retention Alternatives Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-2726014	n/a			Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	n/a			Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	n/a			Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		26-0384865	n/a			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	n/a			Riverview Multi Series Fund, LL - Class N	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Rivulon Hotel I, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Rivulon Hotel II, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15580	31-1117969	n/a			Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978	n/a			Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870	n/a			Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3547854	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Nationwide Life and Annuity Insurance Company	ownership	3.300	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854	n/a			ST GA Fund NW 2018, LLC	GA	NIA	National Casualty Company	ownership	12.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Nationwide Affinity Insurance Company of America	ownership	41.700	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854	n/a			ST GA Fund NW 2018, LLC	GA	NIA	AMCO Insurance Company	ownership	6.700	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Allied Property and Casualty Insurance Company	ownership	20.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Depositors Insurance Company	ownership	16.300	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		91-2158214	n/a			The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
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	n/a			The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677	n/a			THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	36269	86-0619597	n/a			Titan Insurance Company	MI	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530	n/a			Titan Insurance Services, Inc	TX	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923	n/a			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	n/a			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	n/a			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	n/a			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	n/a			V.P.I. Services, Inc	CA	IA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42285	95-3750113	n/a			Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42889	34-1394913	n/a			Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10778	34-1842604	n/a			Victoria National Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10105	34-1777972	n/a			Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Wellington Park, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	n/a			Zais Zephyr A4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	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)	*

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	10,406,297	3,479,117	33.433	59.000
2. Allied lines	9,344,444	6,721,295	71.928	78.000
3. Farmowners multiple peril		(8,745)	0.000	
4. Homeowners multiple peril	142,911,620	70,046,562	49.014	52.000
5. Commercial multiple peril	21,090,819	8,083,497	38.327	35.000
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	3,916,537	1,176,086	30.029	27.000
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence		(189)	0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake	1,164,967	280,377	24.067	2.000
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation	2,539,447	(383,843)	(15.115)	(16.000)
17.1 Other liability-occurrence	14,598,316	112,939	0.774	26.000
17.2 Other liability-claims made		(64)	0.000	
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	353,665	(113,153)	(31.994)	16.000
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability	35,055,493	13,615,032	38.839	37.000
19.3, 19.4 Commercial auto liability	6,476,798	2,208,224	34.094	20.000
21. Auto physical damage	25,010,012	13,782,707	55.109	47.000
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety			0.000	
26. Burglary and theft	1,113	56	5.031	(8.000)
27. Boiler and machinery	398,548	231,784	58.157	29.000
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	273,268,076	119,231,682	43.632	46.098
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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	6,722,341	6,722,341	10,612,908
2. Allied lines	5,791,962	5,791,962	9,205,339
3. Farmowners multiple peril			
4. Homeowners multiple peril	111,722,096	111,722,096	119,378,190
5. Commercial multiple peril	21,299,330	21,299,330	22,980,184
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	3,362,377	3,362,377	4,076,241
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	924,454	924,454	1,044,013
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	3,004,784	3,004,784	2,460,619
17.1 Other liability-occurrence	13,962,049	13,962,049	14,894,666
17.2 Other liability-claims made			
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	370,748	370,748	384,343
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	34,320,347	34,320,347	39,205,473
19.3 19.4 Commercial auto liability	6,593,328	6,593,328	6,807,398
21. Auto physical damage	24,640,326	24,640,326	27,675,063
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft	1,059	1,059	1,292
27. Boiler and machinery	402,917	402,917	415,384
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	233,118,118	233,118,118	259,141,113
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior	952,224	406,433	1,358,657	109,783	5,974	115,757	844,990	8,388	407,059	1,260,437	2,549	14,988	17,537
2. 2018	404,465	289,162	693,627	74,292	2,671	76,963	353,448	9,103	264,587	627,138	23,275	(12,801)	10,474
3. Subtotals 2018 + Prior	1,356,689	695,595	2,052,284	184,075	8,645	192,720	1,198,438	17,491	671,646	1,887,575	25,824	2,187	28,011
4. 2019	544,513	666,736	1,211,249	228,517	37,678	266,195	406,010	47,019	507,651	960,680	90,014	(74,388)	15,626
5. Subtotals 2019 + Prior	1,901,202	1,362,331	3,263,533	412,592	46,323	458,915	1,604,448	64,510	1,179,297	2,848,255	115,838	(72,201)	43,637
6. 2020	XXX	XXX	XXX	XXX	234,851	234,851	XXX	124,310	290,297	414,607	XXX	XXX	XXX
7. Totals	1,901,202	1,362,331	3,263,533	412,592	281,174	693,766	1,604,448	188,820	1,469,594	3,262,862	115,838	(72,201)	43,637
8. Prior Year-End's Surplus As Regards Policyholders	2,455,047										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 6.1 %	2. (5.3)%	3. 1.3 %
													Col. 13, Line 7 Line 8
													4. 1.8 %

Statement for March 31, 2020 of the **NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

23779202049000001

23779202045500001

23779202036500001

23779202050500001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Recoupment receivable	12,634,658		12,634,658	10,533,939
2505. Third party administrator receivable	4,696,537		4,696,537	6,298,050
2506. Deductible receivables	869,324	123,437	745,887	744,285
2597. Summary of remaining write-ins for Line 25	18,200,519	123,437	18,077,082	17,576,274

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Pooling expense payable	131,567,026	39,762,275
2505. State surcharge/recoupment payable	1,895,087	2,308,664
2597. Summary of remaining write-ins for Line 25	133,462,113	42,070,939

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	655,321,443	466,720,035
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	33,000,000	186,400,000
2.2 Additional investment made after acquisition	5,009,898	2,920,553
3. Capitalized deferred interest and other	2,282,875	8,693,750
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	33,542,453	9,412,896
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	662,071,764	655,321,443
12. Total valuation allowance	(5,509,032)	(3,914,572)
13. Subtotal (Line 11 plus Line 12)	656,562,732	651,406,871
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	656,562,732	651,406,871

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	756,692,070	784,666,385
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,124,713	146,093,583
2.2 Additional investment made after acquisition	57,129,334	136,219,491
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	8,581,369	10,217,870
6. Total gain (loss) on disposals	(28)	909,725
7. Deduct amounts received on disposals	19,188,608	308,361,377
8. Deduct amortization of premium and depreciation	2,015,656	13,043,323
9. Total foreign exchange change in book/adjusted carrying value	(50,604)	(10,284)
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)	807,272,590	756,692,070
12. Deduct total nonadmitted amounts	2,454,370	2,454,370
13. Statement value at end of current period (Line 11 minus Line 12)	804,818,220	754,237,700

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,966,144,609	5,085,099,805
2. Cost of bonds and stocks acquired	344,225,945	659,189,661
3. Accrual of discount	2,146,007	7,946,808
4. Unrealized valuation increase (decrease)	(62,245,580)	72,317,141
5. Total gain (loss) on disposals	16,045,593	(1,534,860)
6. Deduct consideration for bonds and stocks disposed of	355,284,049	839,544,285
7. Deduct amortization of premium	3,635,231	15,055,335
8. Total foreign exchange change in book/adjusted carrying value	(837,000)	503,000
9. Deduct current year's other-than-temporary impairment recognized	10,763,374	4,117,785
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	724,915	1,340,459
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,896,521,835	4,966,144,609
12. Deduct total nonadmitted amounts	21,310,489	18,809,747
13. Statement value at end of current period (Line 11 minus Line 12)	4,875,211,346	4,947,334,862

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,051,172,976	217,885,844	183,076,301	(50,042,393)	3,035,940,126			3,051,172,976
2. NAIC 2 (a)	1,245,122,490	67,297,732	112,005,397	26,270,281	1,226,685,106			1,245,122,490
3. NAIC 3 (a)	218,809,851	37,800,953	13,882,928	(18,957,292)	223,770,584			218,809,851
4. NAIC 4 (a)	54,127,289	11,194,282	18,061,762	(14,860,010)	32,399,799			54,127,289
5. NAIC 5 (a)	40,364,029	6,868,164	9,999,702	(13,578,922)	23,653,569			40,364,029
6. NAIC 6 (a)	3,388,496	1,489,077	1,487,450	3,435,450	6,825,573			3,388,496
7. Total Bonds	4,612,985,131	342,536,052	338,513,540	(67,732,886)	4,549,274,757	0	0	4,612,985,131
PREFERRED STOCK								
8. NAIC 1	852,558	805,058		(335,852)	1,321,764			852,558
9. NAIC 2	2,275,969			(2,020)	2,273,949			2,275,969
10. NAIC 3	1,877,739	884,835		(535,053)	2,227,521			1,877,739
11. NAIC 4				306,600	306,600			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	5,006,266	1,689,893	0	(566,325)	6,129,834	0	0	5,006,266
15. Total Bonds and Preferred Stock	4,617,991,397	344,225,945	338,513,540	(68,299,211)	4,555,404,591	0	0	4,617,991,397

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	122,008,090	XXX	122,008,090	16,583	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	158,984,576	78,458,241
2. Cost of short-term investments acquired	519,830,124	1,317,624,345
3. Accrual of discount		52,500
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	556,806,610	1,237,150,510
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)	122,008,090	158,984,576
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	122,008,090	158,984,576

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	1,663,000
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	837,000
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	2,500,000
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,500,000

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				235,200
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				54,325
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	(1,274,606)			
3.14	Section 1, Column 18, prior year	148,827	(1,423,433)	(1,423,433)	
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	(1,274,606)			
3.24	Section 1, Column 19, prior year	148,827			
3.25	SSAP No. 108 adjustments		(1,423,433)	(1,423,433)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(597,440)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(597,440)			
4.23	SSAP No. 108 adjustments		(597,440)		
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)				289,525
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				289,525

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,500,000	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	289,525	
3.	Total (Line 1 plus Line 2)		2,789,525
4.	Part D, Section 1, Column 5	2,789,525	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	2,924,561	
8.	Part B, Section 1, Column 13	14,671	
9.	Total (Line 7 plus Line 8)		2,939,231
10.	Part D, Section 1, Column 8	2,939,231	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	130,210	
14.	Part B, Section 1, Column 20	289,525	
15.	Part D, Section 1, Column 11	419,735	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,219,754	2,337,440
2. Cost of cash equivalents acquired	14,503,674	27,177,918
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	10,776,521	25,295,604
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)	7,946,907	4,219,754
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	7,946,907	4,219,754

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 Less Encumbrances	Additional Investment Made After Acquisition

NONE

QE01

SCHEDULE A - PART 3

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

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

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								
00-1103057	SCOTTSDALE	AZ	S	12/13/2019	4.000		5,000,000	44,583,573
00-1103066	CHATTANOOGA	TN		01/14/2020	3.250	8,500,000		12,380,000
00-1103090	DENVER	CO		01/22/2020	3.150	10,000,000		16,231,727
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	18,500,000	5,000,000	73,195,300
Mortgages in Good Standing - Mezzanine Loans								
99-0000066	BAYTOWN	TX		11/30/2017	12.500		9,898	39,300,000
99-0000078	AUSTIN	TX		02/14/2020	11.750	14,500,000		125,000,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	14,500,000	9,898	164,300,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	33,000,000	5,009,898	237,495,300
3399999. Total Mortgages				XXX	XXX	33,000,000	5,009,898	237,495,300

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																	
00-1102568	DENVER	CO		04/01/2016	01/22/2020	15,500,000					0		15,500,000	15,500,000			0
00-1102763	CINCINNATI	OH		07/19/2017	02/06/2020	1,316,551					0		1,316,551	1,316,551			0
99-0000056	CHARLOTTE	NC		12/29/2016	03/31/2020	9,292,833				(735,242)	(735,242)		9,562,570	9,562,570			0
99-0000060	AVONDALE ESTATES	GA		01/11/2017	02/03/2020	5,753,578				(544,002)	(544,002)		5,806,319	5,806,319			0
0199999. Total - Mortgages Closed by Repayment						31,862,961	0	0	0	(1,279,244)	(1,279,244)	0	32,185,440	32,185,440	0	0	0
Mortgages With Partial Repayments																	
00-1000188	KEASBY	NJ		04/17/2000		62,607					0		37,307	37,307			0
00-1000369	PITTSBURGH	PA		12/13/2000		516,068					0		115,138	115,138			0
00-1000391	BROOKLYN	OH		01/11/2001		233,797					0		48,209	48,209			0
00-1000450	MIDLAND PARK	NJ		12/29/2000		1,811,550					0		57,860	57,860			0
00-1000701	VILLANOVA	PA		12/17/2001		400,407					0		44,884	44,884			0
00-1000949	STOW	OH		05/30/2002		221,424					0		20,299	20,299			0
00-1001038	ITHACA	NY		10/01/2002		3,541,148					0		38,997	38,997			0
00-1101900	BELLEVUE	WA		12/06/2012		10,133,792					0		88,979	88,979			0
00-1102049	WASHINGTON	DC		10/12/2018		6,911,271					0		38,519	38,519			0
00-1102633	POWAY	CA		03/01/2017		9,466,272					0		53,118	53,118			0
00-1102652	NORTH LOGAN	UT		03/01/2017		21,040,836					0		108,345	108,345			0
00-1102674	COLUMBIA	SC		10/12/2018		13,500,000					0		66,407	66,407			0
00-1102703	SANTA MONICA	CA		03/21/2017		11,753,038					0		83,896	83,896			0
00-1102809	CHICAGO	IL		11/01/2017		9,985,202					0		44,678	44,678			0
00-1102820	ONTARIO	CA		11/01/2017		4,808,053					0		24,087	24,087			0
00-1102862	CLAYTON	MO		03/29/2018		12,033,395					0		73,073	73,073			0

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
00-1102901	MECHANICSBURG	PA		12/17/2018		5,900,000					0		15,681	15,681			0
00-1102939	KELSO	WA		11/15/2018		5,274,884					0		19,827	19,827			0
00-1102976	SALT LAKE CITY	UT		04/15/2019		11,384,078					0		50,526	50,526			0
00-1102978	BURKE	VA		04/11/2019		4,952,555					0		20,807	20,807			0
00-1103051	WARRENVILLE	IL		11/14/2019		4,000,000					0		68,433	68,433			0
00-1103078	PHILADELPHIA	PA		11/18/2019		3,000,000					0		52,131	52,131			0
00-1103084	RICHMOND	VA		11/19/2019		8,000,000					0		33,781	33,781			0
00-1103101	BELLEVUE	WA		12/18/2019		12,500,000					0		48,707	48,707			0
03-4002170	SALT LAKE CITY	UT		12/28/1999		2,272,081					0		103,323	103,323			0
0299999. Total - Mortgages With Partial Repayments						163,702,458	0	0	0	0	0	0	1,357,013	1,357,013	0	0	0
0599999. Total Mortgages						195,565,419	0	0	0	(1,279,244)	(1,279,244)	0	33,542,453	33,542,453	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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 - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management		06/23/2017	2		690,873		4,249,810	0.400
	Cyprium Investors IV	Cleveland	OH	Cyprium Investors		03/31/2017	2		143,902		3,152,956	8.710
	GSO Capital Opportunities Fund II LP	New York	NY	GSO Capital Partners LP		03/31/2017	2		76,355		15,109,180	1.880
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		714,450		4,880,045	0.150
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Group		03/22/2018	2		3,386,747		440,025	0.400
	ICG SDP Fund 4B	Grand Duchy	LUX	Intermediate Capital Group		03/31/2020	2	3,960,000			5,040,000	0.220
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners		06/02/2019	2		865,205		-	0.600
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								3,960,000	5,877,532	0	32,872,016	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Advent International GPE IX, LP	Grand Cayman	CYM	Advent International		10/21/2019	3		420,001		3,119,999	0.020
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management Inc.		03/20/2020	3	218,962			1,781,038	0.200
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Brookfield Asset Management Inc.		11/05/2019	3		594,961		2,453,756	0.020
	Carlyle Asia Partners V, L.P.	Washington	DC	Carlyle Group, L.P.		12/26/2018	3		304,481		4,161,112	0.080
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital		12/05/2017	3		252,944		1,379,154	0.110
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP		09/30/2016	3		140,401		6,101,892	0.190
	Energy Spectrum Partners VIII, L.P.	Dallas	TX	Energy Spectrum Partners		04/08/2019	3		144,070		3,541,906	0.310
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors		05/18/2017	3		2,416,918		1,007,048	1.210
	Global Infrastructure Partners IV-A/B, LP	New York	NY	Global Infrastructure Partners		10/23/2019	3		25,651		4,277,754	0.020
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC		05/04/2018	3		752,400		3,387,000	0.110
	ICG Europe VII	St Helier	JEY	Intermediate Capital Group		08/24/2018	2		333,654		3,374,232	0.110
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Lovell Minnick Equity Partners, LP		03/31/2017	3		662,776		960,042	6.350
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	MBK Partners		03/31/2017	3		145,011		285,330	1.120
	MBK Partners Fund IV, L.P.	Grand Cayman	CYM	MBK Partners		03/09/2017	3		(59,336)		1,679,303	0.150
	Olkhan Co-Investors, LLC	Dover	DE	Zelnick Media Capital LLC		03/04/2020	3	416,667			-	1.670
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners		10/30/2017	3		25,899		2,228,431	0.840
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management		11/28/2018	3		300,000		360,000	0.800
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	1,092,000			5,908,000	0.700
	Providence Equity Partners VIII L.P.	Providence	RI	Providence Equity Partners LLC		07/17/2019	3		542,493		3,690,813	0.080
	Silver Lake Partners V, L.P.	Wilmington	DE	Silver Lake Partners, LLC		06/12/2018	3		1,186,155		3,731,880	0.060
	SL SPV-2, LP	New York	NY	Silver Lake Partners, LLC		02/14/2019	3		5,828		-	0.500
	SVB Capital Partners IV, L.P.	Silicon Valley	CA	SVB Capital Partners, LLC		12/06/2017	1		243,600		808,500	0.930
	TPG Asia VII(A), L.P.	Fort Worth	TX	TPG Asia		07/26/2018	3		817,532		3,188,860	0.170
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG Partners		10/01/2019	3		18,699		4,852,616	0.200
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Partners		10/01/2019	3		188,757		3,770,932	0.030
	Veritas Capital Fund VI, L.P.	Wilmington	DE	Veritas Capital		06/15/2017	3		532,301		538,162	0.110
	Vista Equity Endeavor Fund I, L.P.	Grand Cayman	CYM	Vista Equity Partners, LLC		06/01/2017	3		155,973		327,921	0.400
	Vista Equity Endeavor Fund II, L.P.	Grand Cayman	CYM	Vista Equity Partners, LLC		09/19/2019	3		32,809		2,047,637	0.260
	Vista Equity Partners Fund V, L.P.	Dover	DE	Vista Equity Partners, LLC		03/31/2017	3		1,302,472		5,219,690	0.390
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners, LLC		01/24/2019	3		43,507		4,441,092	0.040

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2		412,695		3,031,410	1.640
	ZMC III, L.P.	New York	NY	Zelnick Media Capital LLC		01/03/2020	3	36,953			4,248,761	0.570
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,764,582	11,942,652	0	85,904,271	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW Core Property Trust		03/31/2017			814,317		-	0.720
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners		12/21/2018			104,832		4,412,531	0.250
	Bell Institutional Fund VII, L.P.	Dover	DE	Bell Partners		10/30/2019			378,780		3,618,720	0.500
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		03/31/2017			35,014		2,041,719	1.330
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC		10/21/2016			327,703		3,020,295	2.250
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC		12/27/2018			549,009		644,416	0.320
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017			79,986		1,598,892	0.320
	Eastgate MT LLC	St. Louis	MO	Bobb LLC		05/06/2016			1,840		-	99.000
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL	Harbert Management Corporation		03/31/2017			18,083		1,860,953	4.910
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019			142,700		1,766,806	0.180
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Harrison Street		05/02/2018			22,737		84,789	1.910
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street		05/02/2019			36,620		919,578	0.730
	Madison Realty Capital Debt Fund IV, LP	Dover	DE	Madison Realty Capital		04/22/2019			176,056		1,327,689	0.360
	Madison Realty Capital Debt Fund V, LP	Dover	DE	Madison Realty Capital		03/27/2020		400,131			3,599,869	0.240
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC		10/18/2016			3,000,000		17,122,653	30.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017			92,635		2,102,930	0.670
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC		12/12/2018			(75,600)		-	16.630
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								400,131	5,704,712	0	44,121,840	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NMFIC), LLC	Columbus	OH	Nationwide Mutual Fire Insurance Company		03/16/2016			28,604,438		-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	28,604,438	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Citadel Wellington LLC	Chicago	IL	Citadel Advisors LLC		04/01/2019	13		5,000,000		-	0.200
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	5,000,000	0	0	XXX
4899999. Subtotal - Unaffiliated								6,124,713	28,524,896	0	162,898,127	XXX
4999999. Subtotal - Affiliated								0	28,604,438	0	0	XXX
5099999. Totals								6,124,713	57,129,334	0	162,898,127	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	GSO Capital Opportunities Fund II LP	New York	NY	Distribution	03/31/2017	03/12/2020	452,045					0		452,045	452,045			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	03/27/2020	295,589					0		295,589	295,589			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	03/31/2020	533,563					0		533,563	533,563			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016	01/13/2020	15,026					0		15,026	15,026			0	
	TCW Direct Lending LLC	Dover	DE	Distribution	03/31/2017	03/04/2020	1,847,557					0		1,847,557	1,847,557			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							3,143,780	0	0	0	0	0	0	3,143,780	3,143,780	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Ampersand Partners IX	Boston	MA	Distribution	10/30/2018	01/15/2020	160,682					0		160,682	160,682			0	
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020	03/20/2020	1,322					0		1,322	1,322			0	
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Distribution	11/05/2019	03/20/2020	255,887					0		255,887	255,887			0	
	Carlyle Asia Partners V, L.P.	Washington	DC	Distribution	12/26/2018	03/26/2020	2,863					0		2,863	2,863			0	
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017	03/03/2020	294,673					0		294,673	294,673			0	
	EnCap Energy Capital Fund IX LP	Dallas	TX	Distribution	03/31/2017	02/06/2020	285,855					0		285,855	285,855			0	
	GTCR XII, L.P.	New York	NY	Distribution	05/04/2018	01/03/2020	9,190					0		9,190	9,190			0	
	ICG Europe VII	St Helier	JEY	Distribution	08/24/2018	03/16/2020	5,667					0		5,667	5,639	(28)		(28)	
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Distribution	03/31/2017	02/13/2020	1,934,708					0		1,934,708	1,934,708			0	
	Macquarie Infrastructure Partners A/B, LP	New York	NY	Distribution	03/31/2017	03/06/2020	107,668					0		107,668	107,668			0	
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	Distribution	03/31/2017	03/12/2020	162,512					0		162,512	162,512			0	
	MBK Partners Fund IV, L.P.	Grand Cayman	CYM	Distribution	03/09/2017	02/11/2020	358,451					0		358,451	358,451			0	
	Providence Equity Partners VIII L.P.	Providence	RI	Distribution	07/17/2019	03/23/2020	133,096					0		133,096	133,096			0	
	TPG Asia VII(A), L.P.	Fort Worth	TX	Distribution	07/26/2018	02/19/2020	18,474					0		18,474	18,474			0	
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Distribution	01/24/2019	01/14/2020	278					0		278	278			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,731,326	0	0	0	0	0	0	3,731,326	3,731,298	(28)	0	(28)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	520 Park Master Tenant LLC	Baltimore	MD	Distribution	06/20/2014	02/06/2020	86,180					0		86,180	86,180			0	
	Charlton MT LLC	Charlton	MA	Distribution	12/24/2014	03/24/2020	24,415					0		24,415	24,415			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Distribution	03/31/2017	03/27/2020	925,112					0		925,112	925,112			0	
	DivcoWest Fund V, L.P.	Dover	DE	Distribution	06/23/2017	02/05/2020	59,823					0		59,823	59,823			0	
	Eastgate MT LLC	St. Louis	MO	Distribution	05/06/2016	02/20/2020	26,351					0		26,351	26,351			0	
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL	Distribution	03/31/2017	02/20/2020	1,582,895					0		1,582,895	1,582,895			0	
	Madison Realty Capital Debt Fund IV, LP	Dover	DE	Distribution	04/22/2019	03/06/2020	58,877					0		58,877	58,877			0	
	Nationwide Sol 2 LLC	Washington	DC	Distribution	07/19/2017	01/30/2020	3,937					0		3,937	3,937			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/30/2020	349,200					0		349,200	349,200			0	
	Penelope Solar LLC	Town of Lansing	NY	Distribution	08/28/2014	03/30/2020	5,404					0		5,404	5,404			0	
	Plant 64 Master Tenant LLC	Winston-Salem	NC	Distribution	08/22/2014	01/29/2020	140,027					0		140,027	140,027			0	
	Strata Fund 24 Lessee LLC	Chapel Hill	NC	Distribution	06/05/2015	01/30/2020	63,528					0		63,528	63,528			0	
	Telemachus Solar LLC	Washington	DC	Distribution	10/09/2015	03/30/2020	3,674					0		3,674	3,674			0	
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016	01/17/2020	2,400,000					0		2,400,000	2,400,000			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	02/28/2020	9,688					0		9,688	9,688			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,739,111	0	0	0	0	0	0	5,739,111	5,739,111	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NMFIC), LLC	Columbus	OH	Distribution	03/16/2016	01/31/2020	1,000,000					0		1,000,000	1,000,000			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
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Citadel Wellington LLC	Chicago	IL	Distribution	04/01/2019	01/28/2020	2,308,991					0		2,308,991	2,308,991			0	
	D.E. Shaw Oculus Fund, LLC	New York	NY	Distribution	02/01/2019	01/13/2020	1,466,432					0		1,466,432	1,466,432			0	
	Millennium USA LP	New York	NY	Distribution	02/01/2019	01/30/2020	1,798,996					0		1,798,996	1,798,996			0	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							5,574,419	0	0	0	0	0	0	5,574,419	5,574,419	0	0	0	0
4899999. Subtotal - Unaffiliated							18,188,636	0	0	0	0	0	0	18,188,636	18,188,608	(28)	0	(28)	0
4999999. Subtotal - Affiliated							1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
5099999. Totals							19,188,636	0	0	0	0	0	0	19,188,636	19,188,608	(28)	0	(28)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
912810 QK 7	U S Treasury Bd 3.875% 08/15/40		01/17/2020	Wells Fargo Securities LLC		25,471,955	20,000,000	334,851	1
912810 QY 7	U S Treasury Bd 2.750% 11/15/42		02/12/2020	JP Morgan Securities LLC		28,143,655	25,000,000	169,986	1
0599999.	Total - Bonds - U.S. Government					53,615,610	45,000,000	504,837	XXX
Bonds - All Other Government									
040114 GW 4	Argentina (Republic of) Sr Nt 6.875% 0	D	03/17/2020	Direct		283,603	895,000	25,125	5FE
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0	D	03/26/2020	Direct		792,900	2,126,000	16,157	5FE
1099999.	Total - Bonds - All Other Government					1,076,503	3,021,000	41,282	XXX
Bonds - Industrial and Miscellaneous									
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		03/23/2020	Interest Capitalization		55,149	55,149		6FE
03027X BA 7	American Tower Corp Sr Nt 2.900% 01/15		01/07/2020	Various		4,978,260	5,000,000		2FE
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		01/17/2020	Nomura Securities Intl LLC		3,259,941	3,260,000	5,136	1FE
038522 AQ 1	Aramark Services Inc Sr Nt 5.000% 02/0		03/06/2020	Various		608,625	600,000	3,250	3FE
039482 AB 0	Archer-Daniels-Midland Co Sr Nt 3.250%		03/25/2020	Citigroup		992,230	1,000,000		1FE
05453G AA 3	Axalta Coating Systems Sr Nt 4.875% 08		03/06/2020	Various		1,824,750	1,800,000	6,094	4FE
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3 3.183% 0		03/17/2020	Various		11,175,821	10,630,000	16,741	1FM
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B		03/16/2020	Deutsche Bank Capital		6,371,028	6,160,000	8,517	1FM
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5		03/19/2020	Various		1,609,369	1,645,000	2,812	1FM
084659 AS 0	Berkshire Hathaway Energy Sr Nt 4.050%		03/20/2020	Wells Fargo Securities LLC		5,992,260	6,000,000		1FE
085770 AA 3	Berry Global Escrow Corp 1st Lien 4.87		03/06/2020	Goldman Sachs & Company		313,500	300,000	2,234	3FE
1248EP BR 3	CCO Holdings LLC Sr Nt 5.500% 05/01/26		03/12/2020	Goldman Sachs & Company		1,500,000	1,500,000	30,938	3FE
12597N AS 2	CSAIL Commercial Mtg Tr CMBS Ser 20-C19		03/11/2020	Credit Suisse Securities LLC		12,359,916	12,000,000	24,754	1FE
14448C AA 2	Carrier Global Corp Sr Nt 2.722% 02/15		02/18/2020	Various		6,018,218	6,000,000		2FE
17308C C5 3	Citigroup Funding Inc Sr Nt 2.976% 11/		03/13/2020	Citigroup		2,018,020	2,000,000	21,824	1FE
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl		03/16/2020	Citigroup		1,496,970	1,488,596	2,460	1FM
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		03/04/2020	Barclays Capital Inc		5,882,779	5,621,469	2,342	1FM
17328H BD 2	Citigroup Mtg Loan Trust CMBS Ser 2019-G		03/17/2020	Various		5,740,371	5,500,000	7,975	1FM
17328R AZ 2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46		02/13/2020	Citigroup		5,819,207	5,650,000	10,660	1FE
184496 AP 2	Clean Harbors Inc Sr Nt 5.125% 07/15/2		03/12/2020	Goldman Sachs & Company		1,590,930	1,607,000	13,955	3FE
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA 2.0		03/04/2020	Morgan Stanley & Co LLC		11,000,000	11,000,000		1FE
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A 2.50		03/06/2020	Morgan Stanley & Co LLC		2,000,000	2,000,000		2FE
25746U DG 1	Dominion Resources Inc Sr Nt Ser C 3.3		03/31/2020	Scotia Capital		3,959,800	4,000,000		2FE
337932 AL 1	Firstenergy Corp Sr Nt 2.650% 03/01/30		02/18/2020	Various		2,999,190	3,000,000		2FE
341081 FZ 5	Florida Pwr & Lt Co Sec Nt 2.850% 04/0		03/24/2020	Wells Fargo Securities LLC		4,994,900	5,000,000		1FE
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20		03/18/2020	Deutsche Bank Capital		1,135,427	1,115,000	1,860	1FM
369550 BM 9	General Dynamics Corp Sr Nt 3.625% 04/		03/23/2020	Wells Fargo Securities LLC		1,978,940	2,000,000		1FE
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27		03/03/2020	Goldman Sachs & Company		506,250	500,000	2,795	3FE
437076 CB 6	Home Depot Inc Sr Nt 2.700% 04/15/30		03/26/2020	JP Morgan Securities LLC		994,410	1,000,000		1FE
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt 4.300		02/21/2020	Various		3,329,433	3,000,000	13,139	2FE
48250N AC 9	KFC/Pizza Hut/Taco Bell Sr Nt 4.750% 0		03/06/2020	Various		1,332,250	1,300,000	16,190	3FE
57629W CH 1	Mass Mutual Global Funding Nt 3.400% 0		01/07/2020	Goldman Sachs & Company		2,565,034	2,426,000	27,724	1FE
57636Q AP 9	Mastercard Inc Sr Nt 3.350% 03/26/30		03/24/2020	Citigroup		998,060	1,000,000		1FE
591894 CC 2	Metropolitan Edison Company Nt 4.300%		03/13/2020	Mizuho Securities USA Inc		4,598,685	4,095,000	30,326	2FE
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		02/28/2020	Barclays Capital Inc		15,205,238	14,450,000	2,810	1FM
61691U BE 8	Morgan Stanley Capital I Tr CMBS Ser 201		03/10/2020	Bank of America BISD Dealer		6,549,844	6,000,000	5,733	1FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		02/28/2020	Wells Fargo Securities LLC		13,647,493	12,763,986	3,014	1FM
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		03/13/2020	Cantor Fitzgerald & Co		7,650,966	7,304,024	12,985	1FM
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-		01/09/2020	Goldman Sachs & Company		6,541,055	6,360,000	26,588	1FE
688225 AH 4	Oshkosh Truck Corp Sr Nt 3.100% 03/01/		02/11/2020	Wells Fargo Securities LLC		1,743,420	1,750,000		2FE
68902V AF 4	Otis Worldwide Corp Sr Nt 2.565% 02/15		02/19/2020	Various		2,999,995	3,000,000		2FE
69370C AB 6	PTC Inc Sr Nt 3.625% 02/15/25		01/30/2020	JP Morgan Securities LLC		5,000,000	5,000,000		3FE
70163# AA 0	Parliament Funding (Owl Rock) Nt 4.659		03/30/2020	Direct		640,000	640,000		2PL
737446 AQ 7	Post Holdings Inc Sr Nt 4.625% 04/15/3		02/12/2020	Various		4,320,962	4,303,000		4FE
74340X BK 6	Prologis LP Sr Nt 3.250% 10/01/26		02/10/2020	Tax Free Exchange		1,008,176	1,000,000	11,646	1FE
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0		03/31/2020	Direct		234,700	450,000	6,046	3FE
81728U AA 2	Sensata Technologies BV Sr Nt 4.375% 0		03/06/2020	JP Morgan Securities LLC		300,000	300,000	911	3FE
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C		03/11/2020	Bank of America BISD Dealer		5,937,750	5,626,116	7,033	1FM
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C		03/11/2020	Bank of America BISD Dealer		7,579,534	7,012,000	9,057	1FM
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C		03/12/2020	Bank of America BISD Dealer		547,891	500,000	781	1FM
911365 BN 3	United Rentals Inc Sr Nt 4.000% 07/15/		03/06/2020	Goldman Sachs & Company		295,500	300,000	500	3FE
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1 2.722% 11/		03/10/2020	Citigroup		5,570,932	5,539,771	4,608	1FM
95002E BB 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		02/07/2020	Wells Fargo Securities LLC		11,638,932	11,300,000	22,239	1FE
98389B AY 6	Xcel Energy Inc Sr Nt 3.400% 06/01/30		03/27/2020	JP Morgan Securities LLC		1,993,400	2,000,000		2FE
98956P AT 9	Zimmer Hldgs Inc Sr Nt 3.550% 03/20/30		03/13/2020	Citigroup		3,242,135	3,250,000		2FE
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt 5.125% 0		02/03/2020	Direct		314,913	295,000	756	3FE
134808 AC 8	Canacol Energy Ltd Sr Nt 7.250% 05/03/	A	03/11/2020	Direct		301,125	330,000	8,640	4FE
683715 AB 2	Open Text Corp Sr Nt 5.875% 06/01/26	A	03/09/2020	Citigroup		2,080,000	2,000,000	32,639	3FE
683715 AC 0	Open Text Corp Sr Nt 3.875% 02/15/28	A	03/02/2020	Various		3,490,000	3,500,000	3,444	3FE
683720 AA 4	Open Text Corp Sr Nt 4.125% 02/15/30	A	02/03/2020	Barclays Capital Inc		1,000,000	1,000,000		3FE
941053 AH 3	Waste Connections Inc Sr Nt 4.250% 12/	A	01/21/2020	Various		566,073	500,000	3,069	2FE
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21	D	01/17/2020	Direct		347,475	410,000	6,628	6FE
000000 00 0	Cia Latino Americana 1st Lien 9.500% 0	D	03/27/2020	Direct		45,063	120,000	243	5FE
000000 00 0	TBC Bank JSC Sr Nt 5.750% 06/19/24	D	01/24/2020	Direct		292,050	275,000	1,713	3FE
000000 00 0	Vendanta Resources Plc Sr Nt 6.125% 08	D	03/02/2020	Direct		188,438	225,000	957	4FE
000000 00 0	Banco Do Brasil (Cayman) Sr Nt 4.625%	D	01/09/2020	Direct		925,750	875,000	20,010	3FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.750%	D	01/22/2020	Direct		309,600	300,000	5,569	4FE
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	03/02/2020	Direct		211,332	220,000	4,823	4FE
000000 00 0	China Evergrande Group Sec Nt 8.750% 0	D	01/09/2020	Direct		177,500	200,000	583	4FE
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2	D	03/10/2020	Direct		1,556,096	1,880,000	16,374	5FE
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26	D	03/24/2020	Direct		157,234	220,000	7,348	4FE
000000 00 0	Medco Bell PTE Ltd 1st Lien 6.375% 01/	D	03/09/2020	Direct		246,400	350,000	2,541	4FE
000000 00 0	Nexa Resources SA Sr Nt 5.375% 05/04/2	D	02/20/2020	Direct		634,545	590,000	9,690	3FE
000000 00 0	Centrais Eletricas Bras Sr Nt 4.625% 0	D	03/03/2020	Direct		262,331	255,000	1,016	3FE
000000 00 0	Intl Airport Finance SA 1st Lien 12.000	D	03/12/2020	Direct		101,400	130,000	43	4FE
000000 00 0	ACWA Power Mgmt Invst Sec Nt 5.950% 12	D	01/06/2020	Direct		327,113	305,000	1,159	2FE
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	01/17/2020	Various		4,494,076	4,500,000	87	2FE
05583J AG 7	BPCE SA Sr Nt 2.375% 01/14/25	D	01/06/2020	Barclays Capital Inc		2,485,050	2,500,000		1FE
05968L AL 6	Bancolombia SA Sub Nt 4.625% 12/18/29	D	01/21/2020	Direct		626,013	610,000	2,743	3FE
12642K AB 0	CSN Islands XI Corp Sr Nt 6.750% 01/28	D	01/23/2020	Direct		345,000	345,000		4FE
151290 BV 4	Cemex SAB de CV Sec Nt 5.450% 11/19/29	D	02/13/2020	Direct		253,320	240,000	3,234	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
15236F AB 6	Centrais Eletricas Brasilier Sr Nt 4.6	D	03/03/2020	Direct		860,395	850,000	1,533	3FE
20445P AG 0	Cia Latino Americana 1st Lien 9.500% 0	D	03/04/2020	Direct		89,851	186,704		5FE
20445P AG 0	Cia Latino Americana 1st Lien 9.500% 0	D	01/17/2020	Tax Free Exchange		1,348,871	1,375,000		5FE
225313 AM 7	Credit Agricole SA Sub Nt 3.250% 01/14	D	01/08/2020	Various		1,989,838	2,000,000		2FE
37959D AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/	D	01/16/2020	Direct		200,000	200,000		3FE
40053F AC 2	Grupo Aval Ltd Sr Nt 4.375% 02/04/30	D	01/28/2020	Direct		298,296	300,000		3FE
48300T AD 4	Kaisa Group Holdings LTD Sec Nt 11.950%	D	01/09/2020	Direct		213,750	200,000	5,378	4FE
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25	D	01/31/2020	Direct		218,800	200,000	5,164	4FE
58547D AD 1	Melco Resorts Finance Sr Nt 5.375% 12/	D	01/15/2020	Direct		612,056	585,000	3,756	3FE
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt 6.625% 0	D	03/25/2020	Direct		46,880	64,000	1,802	3FE
71647N AA 7	Petrobras Global Finance Nt 5.625% 05/	D	03/09/2020	Direct		337,680	315,000	5,463	3FE
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt 5.875%	D	01/21/2020	Direct		465,000	465,000		3FE
785712 AG 5	Sable Intl Finance Ltd Nt 5.750% 09/07	D	02/25/2020	Direct		1,020,796	960,000	5,704	3FE
90015Y AA 7	Turkiye Sinai Kalkinma Sr Nt 6.000% 01	D	01/15/2020	Direct		218,832	220,000		4FE
918212 AA 9	VF Ukraine PAT Sr Nt 6.200% 02/11/25	D	02/03/2020	Direct		500,000	500,000		4FE
92334V AA 3	Veon Holdings BV Sr Nt 4.000% 04/09/25	D	01/30/2020	Direct		644,825	620,000	7,609	3FE
G9420R AA 4	Valaris Plc Sr Nt 4.875% 06/01/22	D	02/26/2020	Tax Free Exchange		2,687,908	2,650,000	30,503	5FE
N01008 AB 2	AES Andrs/Dmcn Pwr/Itabo Sr Nt 7.950%	D	01/22/2020	Direct		622,050	580,000	9,350	3FE
X5151* AH 3	Landsvirkjun Sr Nt Ser A 2.510% 03/16/	D	03/16/2020	Barclays Capital Inc.		19,000,000	19,000,000		2Z
3899999.	Total - Bonds - Industrial and Miscellaneous					277,761,371	271,547,815	575,248	XXX
Bonds - Unaffiliated Bank Loans									
000000 00 0	Lytx Term Ln Nt 1 7.000% 02/28/26		02/27/2020	Direct		1,310,807	1,335,484		4Z
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 4.		03/04/2020	Various		3,758,250	3,750,000		4Z
45778E AG 9	Innophos Holdings Term Ln Nt 1 4.755%		02/13/2020	RBC Capital Markets LLC		2,089,500	2,100,000		4FE
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		03/17/2020	Direct		382,474	384,396		3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		02/28/2020	Tax Free Exchange		350,339	352,093	293	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		03/13/2020	Direct		63,804	64,125		3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		03/10/2020	Direct		116,207	116,791		3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		01/23/2020	Direct		122,668	123,284		3FE
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		01/24/2020	Direct		92,540	93,005		3FE
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		02/28/2020	Direct		30,591	30,745		3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		03/27/2020	Direct		80,611	81,016		3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		02/24/2020	Direct		57,568	57,857		3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		03/06/2020	Direct		89,342	89,791		3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		03/02/2020	Direct		103,942	104,464		3Z
000000 00 0	Desarrolladora Energetica SA 9.500% 07	D	01/27/2020	Taxable Exchange		1,433,929	1,911,905		6*
8299999.	Total - Bonds - Unaffiliated Bank Loans					10,082,572	10,594,956	293	XXX
8399997.	Total - Bonds - Part 3					342,536,056	330,163,771	1,121,660	XXX
8399999.	Total - Bonds					342,536,056	330,163,771	1,121,660	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		03/12/2020	Direct	4,984.580	498,458			1PL
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	01/31/2020	Direct	630,000.000	635,685		8,559	3FE
000000 00 0	Royal Capital BV Sr Nt 4.875% Perpet	D	03/05/2020	Direct	300,000.000	306,600		5,038	4Z
000000 00 0	Banco Mercantil De Norte Jr Sub Nt 6.8	D	03/19/2020	Direct	330,000.000	249,150		4,853	3FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,689,893	XXX	18,450	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
8999997.	Total - Preferred Stocks - Part 3					1,689,893	XXX	18,450	XXX
8999999.	Total - Preferred Stocks					1,689,893	XXX	18,450	XXX
9899999.	Total - Preferred and Common Stocks					1,689,893	XXX	18,450	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					344,225,949	XXX	1,140,110	XXX

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		03/01/2020.	Paydown		50,901	50,901	50,647	50,731		169		169		50,901			0	598	06/15/2026.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		03/01/2020.	Paydown		8,452	8,452	8,874	8,482		(30)		(30)		8,452			0	83	06/15/2028.	1
912828 MF 4	U S Treasury 01/15/2020 TIPS 1.375% 01		01/15/2020.	Maturity		107,079,300	90,000,000	90,472,701	107,107,632	(17,095,856)	(1,875)		(17,097,731)		90,009,900		17,069,400	17,069,400	736,170	01/15/2020.	1
0599999.	Total - Bonds - U.S. Government					107,138,653	90,059,353	90,532,222	107,166,845	(17,095,856)	(1,736)	0	(17,097,592)	0	90,069,253	0	17,069,400	17,069,400	736,851	XXX	XXX
Bonds - All Other Government																					
000000 00 0	Republic of Nigeria Sr Nt 7.696% 02/23...	D	01/07/2020.	Direct		439,344	425,000	377,400	378,559		23		23		378,581		60,762	60,762	12,356	02/23/2038.	4FE
1099999.	Total - Bonds - All Other Government					439,344	425,000	377,400	378,559	0	23	0	23	0	378,581	0	60,762	60,762	12,356	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
167485 R6 0	Chicago IL GO Proj & Ref Ser C 5.000%.		02/20/2020.	Call 100.0000		11,520,000	11,520,000	12,235,277	11,520,000				0		11,520,000			0	366,400	01/01/2025.	2FE
382604 VN 3	Goose Creek TX Cons ISD GO Ref & Schoolh		02/15/2020.	Maturity		8,680,000	8,680,000	9,357,821	8,688,316		(8,316)		(8,316)		8,680,000			0	217,000	02/15/2020.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					20,200,000	20,200,000	21,593,098	20,208,316	0	(8,316)	0	(8,316)	0	20,200,000	0	0	0	583,400	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
14329N BS 2	Carmel IN Redev Auth Rev LBASS Cap Appre		02/01/2020.	Maturity		3,000,000	3,000,000	1,494,390	2,987,552		12,448		12,448		3,000,000			0		02/01/2020.	1FE
3128HJ AG 1	FHLMC Gold PC Pool #W30007 6.423% 08/1		03/01/2020.	Paydown		320,144	320,144	366,665	354,078		(33,934)		(33,934)		320,144			0	3,434	08/15/2028.	1
312905 KJ 0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		03/01/2020.	Paydown		806	806	824	808		(1)		(1)		806			0	10	03/15/2021.	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2020.	Paydown		362	362	348	359		3		3		362			0	5	08/15/2021.	1
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		03/01/2020.	Paydown		2,342	2,342	2,423	2,364		(22)		(22)		2,342			0	26	02/15/2024.	1
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		03/01/2020.	Paydown		26,266	26,266	26,431	26,262		5		5		26,266			0	279	02/15/2024.	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		03/01/2020.	Paydown		8,308	8,308	8,622	8,448		(140)		(140)		8,308			0	103	11/20/2027.	1
31358K 7A 0	FNMA REMIC Ser 1991-164PX 7.500% 12/25		03/01/2020.	Paydown		2,812	2,812	2,920	2,822		(10)		(10)		2,812			0	33	12/25/2021.	1
31358L VM 5	FNMA REMIC Ser G92-14Z 7.000% 02/25/22		03/01/2020.	Paydown		1,802	1,802	1,830	1,800		2		2		1,802			0	21	02/25/2022.	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2020.	Paydown		4,714	4,714	4,337	4,632		82		82		4,714			0	46	07/25/2023.	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2020.	Paydown		3,176	3,176	3,134	3,157		19		19		3,176			0	37	07/25/2023.	1
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2020.	Paydown		33	33	33	33				0		33			0		04/25/2020.	1
313603 5J 7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		03/01/2020.	Paydown		495	495	492	492		3		3		495			0	7	04/25/2020.	1
3138YG XE 7	FNMA Pool #AY3376 3.500% 04/25/45....		03/01/2020.	Paydown		555,399	555,399	570,455	569,608		(14,209)		(14,209)		555,399			0	3,120	04/25/2045.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45		03/01/2020.	Paydown		752,813	752,813	764,810	764,033		(11,221)		(11,221)		752,813			0	3,610	05/25/2045.	1
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		03/01/2020.	Paydown		333,438	333,438	337,931	337,646		(4,208)		(4,208)		333,438			0	2,084	11/25/2045.	1
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		03/01/2020.	Paydown		1,091,650	1,091,650	1,111,521	1,110,247		(18,597)		(18,597)		1,091,650			0	6,300	11/25/2045.	1
3140HB FS 2	FNMA Pool #BJ9176 4.000% 05/25/48		03/01/2020.	Paydown		1,936,772	1,936,772	1,975,281	1,974,383		(37,611)		(37,611)		1,936,772			0	12,416	05/25/2048.	1
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31		03/01/2020.	Paydown		402,030	402,030	418,975	417,323		(15,294)		(15,294)		402,030			0	2,283	11/25/2031.	1
3140Q7 5Y 9	FNMA Pool #CA0862 3.500% 09/25/47		03/01/2020.	Paydown		424,276	424,276	421,591	421,634		2,642		2,642		424,276			0	2,532	09/25/2047.	1
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		03/01/2020.	Paydown		1,183,724	1,183,724	1,207,768	1,207,079		(23,355)		(23,355)		1,183,724			0	7,867	05/25/2048.	1
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42		03/01/2020.	Paydown		1,020,503	1,020,503	1,067,702	1,064,262		(43,759)		(43,759)		1,020,503			0	4,804	10/25/2042.	1
31418C RC 0	FNMA Pool #MA3182 3.500% 11/25/47		03/01/2020.	Paydown		1,716,754	1,716,754	1,700,525	1,700,835		15,919		15,919		1,716,754			0	10,185	11/25/2047.	1
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom		03/01/2020.	Call 100.0000		337,700	337,700	337,700	337,700				0		337,700			0	1,562	01/01/2043.	1FE
57563R GW 3	Massachusetts Educ Fin Rev LBASS Ser I		01/01/2020.	Maturity		7,700,000	7,700,000	7,913,829	7,700,000				0		7,700,000			0	221,375	01/01/2020.	1FE
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb		03/01/2020.	Call 100.0000		165,000	165,000	165,000	165,000				0		165,000			0	669	11/01/2041.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						20,991,319	20,991,319	19,905,537	21,162,557	0	(171,238)	0	(171,238)	0	20,991,319	0	0	0	282,808	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00115B AA 5	AEP Texas Central Trans Fund LBASS Ser 2		02/01/2020.	Paydown		464,187	464,187	464,186	464,181		6		6		464,187			0	3,526	02/01/2027.	1FE
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl		02/25/2020.	Paydown		31,716	31,716	14,999	14,999		16,716		16,716		31,716			0	9	07/25/2036.	1FM
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%		03/15/2020.	Redemption 100.0000		51,052	51,052	54,115	51,475		(423)		(423)		51,052			0	639	06/15/2021.	1
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A Cl A1R		03/04/2020.	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	16,802	10/15/2028.	1FE
02376T AC 2	American Airlines Inc LBASS EETC Ser 201		01/15/2020.	Redemption 100.0000		523,316	523,316	523,316	523,316				0		523,316			0	14,653	07/15/2020.	3FE
02377U AB 0	American Airlines Inc LBASS EETC Ser 201		01/15/2020.	Redemption 100.0000		27,273	27,273	28,505	27,752		(479)		(479)		27,273			0	675	01/15/2023.	2FE
03072S L9 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-R8		03/25/2020.	Paydown		402,804	402,804	355,412	383,450		19,354		19,354		402,804			0	1,779	10/25/2035.	1FM
03072S S6 3	Ameriquest Mtg Sec Inc RMBS Ser 2005-R10		03/25/2020.	Paydown		950,071	950,071	884,160	941,945		8,126		8,126		950,071			0	3,604	01/25/2036.	1FM
031162 BM 1	Amgen Inc Sr Nt 3.875% 11/15/21		03/22/2020.	Call 103.4500		2,571,471	2,485,714	2,550,542	2,502,539		(1,946)		(1,946)		2,500,593		(14,879)	(14,879)	119,737	11/15/2021.	2FE
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		03/01/2020.	Paydown		35,622	35,622	35,622			1		1		35,622			0	116	12/25/2059.	1FE
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2020.	Paydown		198,436	202,126	190,330	190,330				0		190,330		8,106	8,106	2,223	01/25/2036.	1FM
05950T AF 2	Banc of America Mtg Securities RMBS Ser		03/01/2020.	Paydown		22,720	23,744	22,177	22,370		1		1		22,371		350	350	150	11/20/2046.	2FM
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		03/28/2020.	Paydown		513,505	513,505	528,448	524,252		(10,748)		(10,748)		513,505			0	3,520	06/28/2053.	1FM
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		02/15/2020.	Redemption 100.0000		109,313	109,313	109,313	109,313				0		109,313			0	3,422	02/15/2023.	1
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		01/15/2020.	Redemption 100.0000		169,365	169,365	169,365	169,365				0		169,365			0	5,064	01/15/2024.	1
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser		03/01/2020.	Paydown		18,901	21,136	17,847	17,847				0		17,847		1,054	1,054	198	03/25/2022.	4FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12591U AD 5	Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	03/01/2020.	Paydown		778,062	778,062	801,374	784,522		(6,460)		(6,460)		778,062			0	4,629	03/10/2047.	1FM
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C	..	03/01/2020.	Paydown		49,337	49,337	49,828	49,523		(186)		(186)		49,337			0	423	08/10/2055.	1FM
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR	..	03/01/2020.	Paydown		352,429	352,429	345,793	351,183		1,246		1,246		352,429			0	1,654	08/15/2045.	1FM
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-	..	03/01/2020.	Paydown		57,011	57,011	26,734	26,734		30,276		30,276		57,011			0	190	04/25/2037.	1FM
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.	..	03/15/2020.	Redemption 100.0000		34,988	34,988	34,988	34,988				0		34,988			0	426	12/15/2026.	1
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	02/15/2020.	Redemption 100.0000		82,280	82,280	82,280	82,280				0		82,280			0	2,909	08/14/2021.	1
12656* AF 9	CSLB Holdings Inc Sr Nt Ser F 2.570% 0.	..	03/27/2020.	Maturity		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	205,600	03/27/2020.	1
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	03/10/2020.	Redemption 100.0000		72,877	72,877	82,408	78,832		(5,955)		(5,955)		72,877			0	734	12/10/2028.	2FE
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	03/10/2020.	Various		33,342	33,342	34,469	34,051		(709)		(709)		33,342			0	387	01/10/2030.	2FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	03/10/2020.	Redemption 100.0000		14,772	14,772	18,777	17,585		(2,814)		(2,814)		14,772			0	185	01/10/2032.	2FE
12668B EJ 8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4 5.	..	03/01/2020.	Paydown		119,766	153,019	136,801	136,801				0		136,801		(17,035)	(17,035)	1,263	02/25/2036.	1FM
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	..	03/25/2020.	Paydown		302,839	302,839	302,747	302,747		92		92		302,839			0	934	02/25/2037.	1FM
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser	..	03/01/2020.	Paydown		636,125	636,125	643,954	643,002		(6,878)		(6,878)		636,125			0	3,790	04/25/2045.	1FE
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9 6.	..	01/01/2020.	Paydown		2,262	2,262	1,665	1,479	206			206		1,685		577	577	10	02/25/2037.	1FM
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9 6.	..	03/01/2020.	Paydown		4,582	5,399	3,974	3,530	492	3		495		4,025		557	557	81	02/25/2037.	2FM
17323T AA 8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2	..	03/01/2020.	Paydown		447,477	447,477	444,885	445,174		2,303		2,303		447,477			0	2,226	01/25/2053.	1FM
22025Y AM 2	Corrections Corp of America Sr Nt 4.12...	..	01/01/2020.	Call 100.0000		1,000,000	1,000,000	997,500	999,875				0		999,875		125	125	10,313	04/01/2020.	3FE
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	03/01/2020.	Paydown		26,984	25,384	19,168	18,655	513			513		19,168		7,816	7,816	216	08/25/2037.	4FM
34530R AA 6	Ford Credit Auto Owner Tr LBASS Ser 2015	..	01/15/2020.	Paydown		2,210,000	2,210,000	2,221,568	2,214,408		(4,408)		(4,408)		2,210,000			0	3,904	07/15/2026.	1FE
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006	..	03/25/2020.	Paydown		13,869	13,869	7,133	7,133		6,735		6,735		13,869			0	61	10/25/2036.	1FM
361448 AV 5	GATX Corp Sr Nt 2.600% 03/30/20	..	03/30/2020.	Maturity		10,000,000	10,000,000	9,950,000	9,997,586		2,414		2,414		10,000,000			0	130,000	03/30/2020.	2FE
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2020.	Paydown		2,114	2,114	2,114	2,110		3		3		2,114			0	12	11/25/2033.	1FM
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1	..	03/01/2020.	Paydown		51,969	54,091	49,676	49,676				0		49,676		2,293	2,293	688	12/25/2035.	1FM
379352 AL 1	Global Marine Inc Sr Nt 7.000% 06/01/2..	..	01/15/2020.	UBS Financial Services Inc.		117,000	130,000	130,159	116,025	14,089			14,089		130,114		(13,114)	(13,114)	1,163	06/01/2028.	5FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	03/15/2020.	Paydown		160,222	160,222	162,603	162,574		(2,352)		(2,352)		160,222			0		10/15/2054.	1FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	03/15/2020.	Paydown		28,220	28,220	29,623	29,607		(1,387)		(1,387)		28,220			0		10/15/2053.	1FE
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-	..	03/16/2020.	Paydown		8,480	8,480	4,739	4,739		3,741		3,741		8,480			0	25	09/15/2030.	1FM
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	03/25/2020.	Paydown		94,876	94,876	88,559	88,559		6,317		6,317		94,876			0	319	06/25/2037.	1FM

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40430H DD 7	HSI Asset Sec Corp Tr RMBS Ser 2006-OPT1	..	03/25/2020.	Paydown		586,691	586,691	503,088	564,315		22,376		22,376		586,691			0	2,037	12/25/2035.	1FM
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	03/19/2020.	Paydown		50,134	50,134	48,865	48,953		1,181		1,181		50,134			0	194	07/19/2047.	1FM
437084 PZ 3	Home Equity Asset Tr RMBS Ser 2005-8 Cl	..	03/25/2020.	Paydown		1,615,334	1,615,334	1,458,848	1,542,061		73,273		73,273		1,615,334			0	5,929	02/25/2036.	1FM
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1 1.	..	03/25/2020.	Paydown		74,224	74,224	72,282	72,282		1,942		1,942		74,224			0	312	04/25/2035.	1FM
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1	..	03/01/2020.	Paydown		2,607	9,222	7,454	6,267	1,186			1,186		7,454		(4,847)	(4,847)	108	08/25/2037.	1FM
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C	..	03/17/2020.	Paydown		74,055	74,055	74,055	74,055				0		74,055			0	298	06/17/2037.	1FE
46639N AR 2	JPMBB Comm Mtg Sec Tr CMBS Ser 2013-C12	..	03/01/2020.	Paydown		1,288,236	1,288,236	1,326,875	1,294,279		(6,043)		(6,043)		1,288,236			0	6,902	07/15/2045.	1FM
478375 AD 0	Johnson Control Intl plc Sr Nt 5.000%	..	03/30/2020.	Maturity		4,000,000	4,000,000	3,999,889	4,000,015		(15)		(15)		4,000,000			0	100,000	03/30/2020.	2FE
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	03/15/2020.	Redemption 100.0000		45,116	45,116	47,663	45,579		(463)		(463)		45,116			0	573	12/15/2022.	2
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	03/15/2020.	Redemption 100.0000		31,483	31,483	33,019	31,593		(110)		(110)		31,483			0	392	01/15/2021.	4
53117C AR 3	Liberty Property LP Sr Nt 3.750% 04/01	..	02/19/2020.	Call 109.1792		6,550,753	6,000,000	5,916,300	5,951,758		1,110		1,110		5,952,867		47,133	47,133	637,003	04/01/2025.	2FE
53117C AS 1	Liberty Property LP Sr Nt 3.250% 10/01	..	02/10/2020.	Tax Free Exchange		1,009,176	1,000,000	1,011,710	1,008,297		(121)		(121)		1,008,176		1,000	1,000	11,646	10/01/2026.	2FE
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C	..	03/25/2020.	Paydown		488,196	488,196	456,463	463,650		24,546		24,546		488,196			0	1,923	10/25/2034.	1FM
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC	..	03/25/2020.	Paydown		31,373	31,373	17,838	17,838		13,536		13,536		31,373			0	104	08/25/2036.	1FM
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007	..	03/01/2020.	Paydown		4,515	4,515	3,570	2,795	1,260	33		1,293		4,088		428	428	68	11/25/2021.	3FM
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007	..	02/01/2020.	Paydown		9,219	9,219	7,289	5,706	2,572	16		2,588		8,294		925	925	69	11/25/2021.	4FM
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-	..	03/01/2020.	Paydown		147,022	147,022	141,876	143,199		3,822		3,822		147,022			0	1,136	06/25/2035.	1FM
59166E AA 3	Metlife Securitization Trust RMBS Ser 20	..	03/01/2020.	Paydown		48,678	48,678	49,371	49,327		(650)		(650)		48,678			0	274	04/25/2058.	1FM
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10	..	03/01/2020.	Paydown		271,475	271,475	279,615	273,073		(1,598)		(1,598)		271,475			0	2,246	07/15/2046.	1FM
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21	..	03/01/2020.	Paydown		282,198	282,198	290,652	285,053		(2,855)		(2,855)		282,198			0	1,856	03/15/2048.	1FM
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd	..	03/15/2020.	Redemption 100.0000		102,636	102,636	102,636	102,636				0		102,636			0	3,028	01/15/2021.	1
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	03/01/2020.	Paydown		103,696	103,696	104,846	104,761		(1,066)		(1,066)		103,696			0	639	04/25/2057.	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	03/01/2020.	Paydown		90,870	90,870	92,858	92,665		(1,794)		(1,794)		90,870			0	545	05/25/2054.	1FE
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-	..	03/01/2020.	Paydown		155,778	155,778	159,514	159,097		(3,319)		(3,319)		155,778			0	935	05/25/2054.	1FE
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-	..	03/01/2020.	Paydown		170,570	170,570	174,689	173,677		(3,108)		(3,108)		170,570			0	921	04/25/2052.	1FM

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64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	03/01/2020.	Paydown		274,950	274,950	284,226	283,534		(8,583)		(8,583)		274,950			0	1,679	08/27/2057.	1FM
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	03/01/2020.	Paydown		242,029	242,029	246,105	245,764		(3,735)		(3,735)		242,029			0	1,641	12/25/2057.	1FM
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2020.	Paydown		371,822	371,822	376,808	376,631		(4,809)		(4,809)		371,822			0	1,927	02/25/2049.	1FM
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-	..	03/01/2020.	Paydown		434,743	434,743	465,446	465,128		(30,385)		(30,385)		434,743			0	3,314	05/25/2058.	1FM
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-	..	03/01/2020.	Paydown		354,484	354,484	364,576			(10,091)		(10,091)		354,484			0	2,008	10/25/2059.	1FE
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2020.	Paydown		444,178	444,178	457,226	456,684		(12,506)		(12,506)		444,178			0	2,455	12/25/2058.	1FM
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23	..	03/15/2020.	Redemption 100.0000		65,725	65,725	65,722	65,724		1		1		65,725			0	667	05/15/2023.	1
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	03/01/2020.	Paydown		1,726	1,726	1,726	1,723		2		2		1,726			0	17	03/25/2034.	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	03/25/2020.	Paydown		38,232	38,232	11,947	11,947		26,285		26,285		38,232			0	127	04/25/2036.	1FM
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	03/07/2020.	Redemption 100.0000		69,788	69,788	69,788	69,788				0		69,788			0	757	11/07/2023.	1
67087M AA 4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C	..	01/01/2020.	Paydown		10,470,000	10,470,000	11,889,176	10,569,148		(99,148)		(99,148)		10,470,000			0	40,538	07/15/2045.	1FM
70069F MS 3	Park Place Securities Inc RMBS Ser 2005-	..	03/25/2020.	Paydown		509,396	509,396	466,735	478,868		30,528		30,528		509,396			0	2,338	09/25/2035.	1FM
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A	..	03/15/2020.	Redemption 100.0000		100,546	100,546	101,300	101,169		(624)		(624)		100,546			0	588	01/15/2032.	1
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.	..	03/24/2020.	Paydown		30,585	30,585	25,697	27,216		3,368		3,368		30,585			0	188	12/24/2033.	1FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	03/23/2020.	Paydown		81,575	81,575	81,575	81,575				0		81,575			0	576	03/22/2038.	1FE
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	03/23/2020.	Paydown		28,472	28,472	25,335	25,335		3,136		3,136		28,472			0	171	09/23/2035.	1FE
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	03/23/2020.	Paydown		53,495	53,495	50,995	51,841		1,654		1,654		53,495			0	298	12/22/2036.	1FE
74273@ AA 1	PRIT Core Realty Hldgs LLC Sr Nt Ser A...	..	02/14/2020.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	162,500	02/14/2020.	2
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	03/25/2020.	Paydown		203,126	203,126	174,087	174,087		29,039		29,039		203,126			0	462	08/25/2037.	1FM
756109 AL 8	Realty Income Corp Sr Nt 5.750% 01/15/.	..	01/10/2020.	Call 103.7780		1,037,780	1,000,000	1,148,800	1,035,883		(832)		(832)		1,035,051		(35,051)	(35,051)	65,731	01/15/2021.	1FE
760759 AH 3	Republic Services Inc Co Gtd Nt 5.000%.	..	03/01/2020.	Maturity		22,000,000	22,000,000	21,881,522	21,997,464		2,536		2,536		22,000,000			0	550,000	03/01/2020.	2FE
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	02/01/2020.	Paydown			(281)	(174)	(167)	(7)			(7)		(174)		174	174	1	09/25/2037.	1FM
779382 AP 5	Rowan Companies Inc Co Gtd Nt 4.875% 0	..	02/26/2020.	Tax Free Exchange		2,687,908	2,650,000	2,790,460	1,934,500	755,856	(2,448)		753,408		2,687,908			0	30,503	06/01/2022.	5FE
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	03/16/2020.	Paydown		76,890	76,890	76,846	76,871		19		19		76,890			0	514	03/15/2033.	2FE
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0	..	03/05/2020.	Direct		391,875	375,000	374,445	374,557		17		17		374,575		17,300	17,300	9,914	03/27/2024.	2FE
81745Y AA 3	Sequoia Mortgage Tr RMBS Ser 2018-2 Cl	..	03/01/2020.	Paydown		202,955	202,955	206,728	205,703		(2,749)		(2,749)		202,955			0	1,138	12/25/2043.	1FM
81746H AB 7	Sequoia Mtg Tr RMBS Ser 2017-CH1 Cl A2	..	03/01/2020.	Paydown		149,606	149,606	151,772	151,605		(1,999)		(1,999)		149,606			0	793	10/25/2047.	1FM
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A	..	03/01/2020.	Paydown		1,050,498	1,050,498	1,051,483	1,049,515		984		984		1,050,498			0	8,289	11/25/2048.	1FM

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
842400 GF 4	Southern CA Edison Co 1st Mtg Bd 1.845		02/01/2020.	Paydown		321,429	321,429	321,429	321,429				0		321,429			0	2,965	02/01/2022.	1FE
86074Q AM 4	Stillwater Mining Co Sr Nt 6.125% 06/2....		02/07/2020.	Direct		204,250	200,000	197,888	198,867		48		48		198,915		5,335	5,335	1,497	06/27/2022.	4FE
86074Q AN 2	Stillwater Mining Co Sr Nt 7.125% 06/2....		02/28/2020.	Direct		477,000	450,000	443,291	444,997		128		128		445,125		31,875	31,875	5,878	06/27/2025.	4FE
86359B JU 6	2004-		03/01/2020.	Paydown		1,743	1,743	1,743	1,741		3		3		1,743			0	12	03/25/2034.	1FM
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt...		02/15/2020.	Maturity		12,000,000	12,000,000	12,016,780	12,000,263		(263)		(263)		12,000,000			0	330,000	02/15/2020.	2FE
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1		03/01/2020.	Paydown		75,753	75,753	46,645	46,645		29,108		29,108		75,753			0	450	07/25/2037.	1FM
87875U AK 8	Teco Finance Inc Gtd Nt 5.150% 03/15/2.		03/15/2020.	Maturity		4,000,000	4,000,000	3,982,080	3,999,540		460		460		4,000,000			0	103,000	03/15/2020.	2FE
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/		03/30/2020.	Redemption 100.0000		38,751	38,751	39,526	39,346		(595)		(595)		38,751			0	937	09/30/2039.	5FE
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C		03/01/2020.	Paydown		561,542	561,542	550,311	551,185		10,357		10,357		561,542			0	2,487	10/25/2056.	1FM
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		03/01/2020.	Paydown		183,238	183,238	185,015	184,999		(1,761)		(1,761)		183,238			0	1,094	07/25/2059.	1FM
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		01/01/2020.	Paydown		101,266	101,266	102,247	102,239		(973)		(973)		101,266			0	245	07/25/2059.	1FE
893830 BB 4	Transocean Sedco Co Gtd Nt 8.375% 12/1		01/22/2020.	Goldman Sachs & Company		4,161,600	4,000,000	4,783,920	4,100,000	99,196	(6,115)		93,081		4,193,081		(31,481)	(31,481)	36,217	12/15/2021.	5FE
90261X HK 1	Swiss Bank Corp-NY Sr Nt 2.350% 03/26/		03/26/2020.	Maturity		8,000,000	8,000,000	7,970,240	7,998,488		1,512		1,512		8,000,000			0	94,000	03/26/2020.	1FE
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		03/01/2020.	Paydown		705,359	705,359	699,352	703,854		1,505		1,505		705,359			0	2,958	12/10/2045.	1FM
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C		03/01/2020.	Redemption 100.0000		819,346	819,346	779,403	808,539		10,807		10,807		819,346			0	34,372	03/01/2022.	3FE
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.		01/02/2020.	Redemption 100.0000		75,639	75,639	72,961	74,721		919		919		75,639			0	1,922	01/02/2029.	1
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..		03/01/2020.	Redemption 100.0000		148,696	148,696	148,696	148,696				0		148,696			0	2,751	09/01/2031.	1FE
91736# AA 4	United States of America BIA CTL GSA Gtd		03/15/2020.	Redemption 100.0000		65,822	65,822	65,822	65,822				0		65,822			0	1,886	03/15/2024.	1
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1 2.722% 11/		03/01/2020.	Paydown		77,815	77,815	77,814	77,813		3		3		77,815			0	432	11/25/2054.	1FM
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1 2.722% 11/		01/01/2020.	Paydown		32,245	32,245	32,244	32,244		1		1		32,245			0	73	11/25/2054.	1FE
92837D AB 3	Visio RMBS Ser 2019-2 Cl A2 2.924% 11/		03/01/2020.	Paydown		23,435	23,435	23,435	23,435		1		1		23,435			0	140	11/25/2054.	1FM
92837D AB 3	Visio RMBS Ser 2019-2 Cl A2 2.924% 11/		01/01/2020.	Paydown		9,711	9,711	9,711	9,711				0		9,711			0	24	11/25/2054.	1FE
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2020.	Paydown		10,929	11,382	8,749	8,749				0		8,749		2,179	2,179	61	04/25/2037.	1FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		03/01/2020.	Redemption 100.0000		18,632	18,632	18,632	18,632				0		18,632			0	207	08/01/2027.	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		03/15/2020.	Redemption 100.0000		12,569	12,569	13,159	12,879		(310)		(310)		12,569			0	155	05/15/2032.	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		03/10/2020.	Redemption 100.0000		42,662	42,662	42,662	42,662				0		42,662			0	648	10/10/2024.	2
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		03/01/2020.	Paydown				155,025	74,632		(74,632)		(74,632)					0	5,127	04/15/2050.	1FE
96950F AD 6	Williams Partners LP Sr Nt 5.250% 03/1..		03/15/2020.	Maturity		4,000,000	4,000,000	3,989,245	3,999,729		271		271		4,000,000			0	105,000	03/15/2020.	2FE
P06076 AA 4	AES El Salvador Trust II Sr Nt 6.750%.....		01/21/2020.	Direct		810,000	800,000	732,000	761,023		634		634		761,657		48,343	48,343	17,250	03/28/2023.	4FE
U85969 AC 4	Stillwater Mining Co Sr Nt 6.125% 06/2....		02/07/2020.	Direct		306,375	300,000	273,750	280,825		789		789		281,614		24,761	24,761	2,246	06/27/2022.	4FE

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3	A	01/15/2020.	Redemption 100.0000		51,200	51,200	51,200	51,200				0		51,200			0	845	01/15/2030.	1FE
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550	A	01/15/2020.	Redemption 100.0000		25,600	25,600	25,600	25,600				0		25,600			0	454	01/15/2030.	1FE
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500..	A	03/12/2020.	Direct		734,550	885,000	885,388	885,273		(15)		(15)		885,258		(150,708)	(150,708)	30,422	04/01/2025.	4FE
35905B AA 5	Frontera Energy Corp Sr Nt 9.700% 06/2.	A	01/13/2020.	Direct		584,145	550,000	543,631	545,250		33		33		545,282		38,863	38,863	2,403	06/25/2023.	4FE
C35898 AA 0	Frontera Energy Corp Sr Nt 9.700% 06/2.	A	01/10/2020.	Direct		584,650	550,000	578,875	572,345		(158)		(158)		572,187		12,463	12,463	2,401	06/25/2023.	4FE
000000 00 0	Liquid Telecom Finance Sec Nt 8.500% 0	D	01/06/2020.	Direct		306,375	300,000	305,250	304,128		(47)		(47)		304,080		2,295	2,295	12,396	07/13/2022.	4FE
000000 00 0	Cia Latino Americana Sr Nt 9.500% 07/2.	D	01/17/2020.	Tax Free Exchange		134,620	150,000	127,588	69,750	63,211	159		63,370		133,120		1,500	1,500	7,006	07/20/2023.	6FE
000000 00 0	Digicel Group Two Ltd Sr Nt PIK 9.125%.	D	01/17/2020.	Direct		13,681	65,931	6,854	6,854				0		6,854		6,826	6,826	1,444	04/01/2024.	6FE
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2	D	03/04/2020.	Direct		964,699	1,066,000	903,287	289,571		853		853		905,084		59,615	59,615	21,634	07/28/2025.	5FE
000000 00 0	Turkiye Garanti Bankasi Sr Nt 6.125% 0..	D	02/10/2020.	Direct		307,125	315,000	291,769	292,038		273		273		292,312		14,813	14,813	4,180	05/24/2027.	5FE
11042B AA 0	British Airways Plc EETC 5.625% 06/20/..	D	03/20/2020.	Redemption 100.0000		438,040	438,040	471,988	441,557		(3,518)		(3,518)		438,040			0	6,160	06/20/2020.	1FE
12674T AB 2	C&W Senior Financing DAC Sr Nt 7.500%	D	01/22/2020.	Direct		217,750	200,000	201,750	201,380		(19)		(19)		201,361		16,389	16,389	4,083	10/15/2026.	3FE
12674T AB 2	C&W Senior Financing DAC Sr Nt 7.500%	D	02/03/2020.	Direct		217,000	200,000	200,000	200,000				0		200,000		17,000	17,000	4,583	10/15/2026.	4FE
20445P AE 5	Cia Latino Americana Sr Nt 9.500% 07/2.	D	01/17/2020.	Tax Free Exchange		1,228,001	1,225,000	1,209,705	569,625	646,032	94		646,126		1,215,751		12,250	12,250	57,218	07/20/2023.	6FE
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt	D	01/27/2020.	Taxable Exchange		1,433,929	1,911,905	1,911,905	1,911,905				0		1,911,905		(477,976)	(477,976)		07/27/2020.	2PL
25382D AA 4	Digicel Group Two Ltd 1st Lien 8.250%....	D	01/17/2020.	Direct		83,125	125,000	74,375	69,688	4,688			4,688		74,375		8,750	8,750	3,208	12/30/2022.	5FE
25382F AA 9	Digicel Group Two Ltd Sr Nt 9.125% 04/..	D	01/17/2020.	Direct		272,655	1,314,000	131,725	131,725				0		131,725		140,930	140,930	28,778	04/01/2024.	6FE
37255B AA 7	Geopark Ltd 1st Lien Nt 6.500% 09/21/2..	D	03/06/2020.	Direct		598,410	600,000	600,000	600,000				0		600,000		(1,590)	(1,590)	18,308	09/21/2024.	4FE
38502H AA 3	Gran Tierra Energy Intl Sr Nt 6.250% 0....	D	01/21/2020.	Direct		357,188	375,000	369,795	337,500	33,472	39		33,511		371,011		(13,824)	(13,824)	10,286	02/15/2025.	4FE
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07	D	02/10/2020.	Direct		315,375	300,000	300,000	300,000				0		300,000		15,375	15,375	10,302	07/07/2027.	3FE
44963L AC 0	IHS Netherlands Holdco Sr Nt 8.000% 09	D	02/07/2020.	Direct		243,281	225,000	225,000	225,000				0		225,000		18,281	18,281	7,150	09/18/2027.	4FE
45900T AA 0	Intl Airport Finance SA 1st Lien 12.000.....	D	01/03/2020.	Direct		99,788	90,000	90,000	90,000				0		90,000		9,788	9,788	3,360	03/15/2033.	4FE
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt 4.500%	D	03/26/2020.	Direct		1,081,050	1,225,000	1,225,000	1,225,000				0		1,225,000		(143,950)	(143,950)	19,523	11/21/2029.	4FE
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/10/2020.	Direct		397,500	375,000	369,063	370,433		26		26		370,459		27,041	27,041	12,533	01/19/2025.	3FE
58547D AD 1	Melco Resorts Finance Sr Nt 5.375% 12/.	D	03/13/2020.	Direct		259,700	280,000	285,950	285,903		(126)		(126)		285,778		(26,078)	(26,078)	4,264	12/04/2029.	3FE
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29.....	D	01/22/2020.	Direct		369,075	350,000	345,202	345,260		30		30		345,290		23,785	23,785	7,309	10/17/2029.	4FE
59284B AF 5	Mexichem SAB DE CV Sr Nt 4.000% 10/04/	D	03/12/2020.	Direct		190,000	200,000	198,372	198,682		30		30		198,712		(8,712)	(8,712)	3,600	10/04/2027.	2FE
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26.....	D	01/23/2020.	Direct		598,719	575,000	575,000	575,000				0		575,000		23,719	23,719	12,655	04/03/2026.	4FE
71647N BF 5	Petrobras Global Finance Sr Nt 5.093%...	D	02/28/2020.	Direct		1,246,550	1,165,000	2,204,770	1,248,056	923,629	(19,468)		904,161		2,152,217		(905,667)	(905,667)	27,195	01/15/2030.	3FE
83006L AB 9	Sixsigma Networks Mexico Sr Nt 7.500%.	D	02/12/2020.	Direct		264,563	255,000	255,000	255,000				0		255,000		9,563	9,563	5,419	05/02/2025.	4FE
86959L AE 3	Svenska Handelsbanken AB Sr Nt 5.125%	C	03/30/2020.	Maturity		5,000,000	5,000,000	5,142,950	5,004,393		(4,393)		(4,393)		5,000,000			0	128,125	03/30/2020.	1FE
86964W AF 9	Suzano Austria GMBH Sr Nt 6.000% 01/15	D	03/05/2020.	Direct		607,988	525,000	545,075	544,449		(323)		(323)		544,127		63,861	63,861	20,475	01/15/2029.	2FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
879273 AR 1	Telecom Argentina SA Sr Nt 8.000% 07/1	D	01/08/2020.	Direct		51,838	55,000	54,280	52,801	1,514	2		1,516		54,317		(2,479)	(2,479)	2,102	07/18/2026.	4FE
918212 AA 9	VF Ukraine PAT Sr Nt 6.200% 02/11/25...	D	02/06/2020.	Direct		508,750	500,000	500,000					0		500,000		8,750	8,750		02/11/2025.	4FE
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/10/2020.	Direct		106,000	100,000	92,823	93,845		34		34		93,879		12,121	12,121	3,342	01/19/2025.	3FE
G7028A AB 9	Petra Diamonds PLC 2nd Lien 7.250% 05/	D	01/13/2020.	Direct		121,000	200,000	194,750	126,000	70,372	55		70,427		196,427		(75,427)	(75,427)	2,981	05/01/2022.	5FE
L20041 AD 8	Cosan Luxembourg SA Sr Nt 7.000% 01/20	D	03/30/2020.	Direct		1,126,700	1,110,000	1,148,928	1,141,697		(821)		(821)		1,140,876		(14,176)	(14,176)	46,669	01/20/2027.	3FE
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01.....	D	01/21/2020.	Direct		636,763	605,000	613,319	611,328		(57)		(57)		611,271		25,491	25,491	16,192	01/15/2028.	3FE
P57908 AF 5	Mexichem SAB DE CV Sr Nt 5.875% 09/17/	D	02/25/2020.	Direct		916,438	775,000	708,439	710,987		161		161		711,147		205,290	205,290	20,200	09/17/2044.	2FE
P6460M AJ 3	Mastellone Hermanos SA Sr Nt 12.625% 07	D	02/11/2020.	Direct		785,759	894,000	1,028,593	697,329	246,210	(2,175)		244,035		941,364		(155,605)	(155,605)	63,618	07/03/2021.	5FE
P67848 AA 2	Compania Minera Milpo Sr Nt 4.625% 03/	D	02/27/2020.	Call 106.7500		800,625	750,000	740,625	744,890		228		228		745,118		4,882	4,882	64,982	03/28/2023.	3FE
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25.....	D	01/28/2020.	Direct		261,225	270,000	243,700	241,599	3,060	306		3,366		244,965		16,260	16,260	13,125	07/27/2025.	4FE
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0	D	01/29/2020.	Direct		400,616	409,000	395,305	369,383	19,046	386		19,432		388,815		11,800	11,800	11,532	04/04/2024.	5FE
3899999.	Total - Bonds - Industrial and Miscellaneous					170,875,907	171,628,391	173,250,077	166,797,665	2,886,597	36,428	0	2,923,025	0	171,235,555	0	(1,084,567)	(1,084,567)	3,693,027	XXX	XXX
Bonds - Unaffilited Bank Loans																					
000000 00 0	HCA Inc Term Ln B-12 Nt 1 2.749% 03/13	..	03/31/2020.	Redemption 100.0000		9,241	9,241	9,241	9,241				0		9,241			0	80	03/13/2025.	2FE
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	03/31/2020.	Redemption 100.0000		7,453	7,453	7,485	7,484		(32)		(32)		7,453			0	88	09/20/2026.	2FE
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.8....	..	03/31/2020.	Redemption 100.0000		66,303	66,303	66,554	66,501	42	(240)		(198)		66,303			0	694	01/19/2024.	3FE
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1 2.455	..	03/31/2020.	Redemption 100.0000		5,287	5,287	5,304	5,296	3	(12)		(9)		5,287			0	46	04/13/2024.	3FE
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1 2.	..	03/31/2020.	Redemption 100.0000		10,059	10,059	10,056	10,057		2		2		10,059			0	87	06/30/2024.	3FE
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 2.989%...	..	03/31/2020.	Redemption 100.0000		2,385	2,385	2,405	2,394	6	(15)		(9)		2,385			0	22	01/18/2025.	3FE
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 7.195.....	..	03/31/2020.	Redemption 100.0000		5,597	5,597	5,513	5,460	69	68		137		5,597			0	140	08/20/2024.	4
60367* AA 9	Community Brands Incremental DD Term Ln	..	03/31/2020.	Redemption 100.0000		2,673	2,673	2,673	2,647	27			27		2,673			0	39	12/02/2022.	3PL
60367* AB 7	Community Brands Incremental Term Ln Nt	..	03/31/2020.	Redemption 100.0000		3,607	3,607	3,589	3,571	24	12		36		3,607			0	53	12/02/2022.	3PL
60367* AB 7	Community Brands Incremental Term Ln Nt	..	03/31/2020.	Redemption 100.0000		10,325	10,325	10,274	10,222	70	33		103		10,325			0	151	12/02/2022.	3PL
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		2,329,676	2,329,676	2,319,535	2,306,380	13,806	9,490		23,296		2,329,676			0	36,411	12/20/2024.	4Z
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	03/31/2020.	Redemption 100.0000		6,591,413	6,591,413	6,525,499	6,525,499	8,937	56,978		65,915		6,591,413			0	103,019	12/20/2024.	4PL
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		1,759,597	1,759,597	1,750,862	1,090,044	5,565	8,732		14,297		1,759,597			0	20,850	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	02/28/2020.	Tax Free Exchange		77,559	77,946	77,557			2		2		77,559			0	186	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		64,125	64,125	63,804			321		321		64,125			0	176	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		116,791	116,791	116,207			584		584		116,791			0	375	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	01/31/2020.	Tax Free Exchange		122,670	123,284	122,668			2		2		122,670			0	363	12/20/2024.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	01/31/2020.	Tax Free Exchange		92,542	93,005	92,540			1		1		92,542			0	223	12/20/2024.	3FE
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		30,745	30,745	30,591			154		154		30,745			0	167	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		81,016	81,016	80,611			405		405		81,016			0	50	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	02/28/2020.	Tax Free Exchange		57,568	57,857	57,568					0		57,568			0	39	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		89,791	89,791	89,342			449		449		89,791			0	344	12/20/2024.	3Z
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		104,464	104,464	103,942			522		522		104,464			0	512	12/20/2024.	3Z
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1	..	03/31/2020.	Redemption 100.0000		82,696	82,696	82,346	82,617		79		79		82,696			0	1,310	06/30/2020.	3PL
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	01/31/2020.	Redemption 100.0000		11,293	11,293	8,075	8,075		3,219		3,219		11,293			0	149	01/26/2023.	5FE
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 3.669..	..	02/11/2020.	Redemption 100.0000		20,888,087	20,888,087	20,837,612	20,816,764		71,323		71,323		20,888,087			0	91,605	04/17/2023.	2FE
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	03/31/2020.	Redemption 100.0000		2,833,618	2,833,618	2,855,034	2,837,515	12,006	(15,903)		(3,897)		2,833,618			0	5,086	06/01/2024.	3FE
90351H AB 4	US Foods Inc New Term Ln Nt 1 2.674% 0	..	03/31/2020.	Redemption 100.0000		19,292	19,292	19,409	19,340	35	(83)		(48)		19,292			0	167	06/27/2023.	3FE
000000 00 0	Array Canada Inc Term Ln Nt 1 6.734% 0	A	03/31/2020.	Redemption 100.0000		140,179	140,179	138,777	109,807	29,568	804		30,372		140,179			0	2,461	02/09/2023.	5FE
000000 00 0	Burger King Term Ln B-4 Nt 1 2.739% 11	A	03/31/2020.	Redemption 100.0000		2,229	2,229	2,240	2,231	8	(10)		(2)		2,229			0	19	11/14/2026.	3FE
68371Y AJ 2	Open Text Corp Term Ln Nt 1 2.691% 05/	A	03/31/2020.	Redemption 100.0000		20,556	20,556	20,536	20,539		17		17		20,556			0	178	05/30/2025.	2FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					35,638,837	35,640,590	35,517,849	33,941,684	70,166	136,902	0	207,068	0	35,638,837	0	0	0	265,090	XXX	XXX
8399997.	Total - Bonds - Part 4					355,284,060	338,944,653	341,176,183	349,655,626	(14,139,093)	(7,937)	0	(14,147,030)	0	338,513,545	0	16,045,595	16,045,595	5,573,532	XXX	XXX
8399999.	Total - Bonds					355,284,060	338,944,653	341,176,183	349,655,626	(14,139,093)	(7,937)	0	(14,147,030)	0	338,513,545	0	16,045,595	16,045,595	5,573,532	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					355,284,060	XXX	341,176,183	349,655,626	(14,139,093)	(7,937)	0	(14,147,030)	0	338,513,545	0	16,045,595	16,045,595	5,573,532	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.05 GBP)			46,828	2,500,000		2,924,561		837,000			130,210		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	46,828	2,500,000	XXX	2,924,561	0	837,000	0	0	130,210	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	46,828	2,500,000	XXX	2,924,561	0	837,000	0	0	130,210	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange										0	0	46,828	2,500,000	XXX	2,924,561	0	837,000	0	0	130,210	XXX	XXX
1409999999. Total-Swaps										0	0	46,828	2,500,000	XXX	2,924,561	0	837,000	0	0	130,210	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	46,828	2,500,000	XXX	2,924,561	0	837,000	0	0	130,210	XXX	XXX
1759999999. TOTAL										0	0	46,828	2,500,000	XXX	2,924,561	0	837,000	0	0	130,210	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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

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																					
1539999999. Total-Long Futures-Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1579999999. Total-Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
Short Futures																					
Hedging Other																					
FVM0	313	37,962,886	US Treasury 5-Yr T-Note Future Jun 2020	Bond Portfolio Hedge	D-1	Interest Rate	06/15/2020.	CBT 549300EX04Q2QBFQTQ27	03/15/2020.	121.2872	125.3594	14,671					(1,274,606)	(1,274,606)	289,525	04	1,000
16029999999. Total-Short Futures-Hedging Other												14,671	0	0	0	0	(1,274,606)	(1,274,606)	289,525	XXX	XXX
1649999999. Total-Short Futures												14,671	0	0	0	0	(1,274,606)	(1,274,606)	289,525	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												14,671	0	0	0	0	(1,274,606)	(1,274,606)	289,525	XXX	XXX
1759999999. TOTAL												14,671	0	0	0	0	(1,274,606)	(1,274,606)	289,525	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
UBS	235,200	54,325	289,525
Total Net Cash Deposits	235,200	54,325	289,525

(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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	289,525		289,525	14,671		14,671	289,525	289,525
NAIC 1 Designation												
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	3,080,170	2,500,000		0	2,924,561		0	130,210	0
0299999999. Total NAIC 1 Designation				3,080,170	2,500,000	0	0	2,924,561	0	0	130,210	0
0999999999. Gross Totals				3,080,170	2,789,525	0	289,525	2,939,231	0	14,671	419,735	289,525
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					2,789,525	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
UBS AG - CBT 549300EX04Q2QBFQTQ27	Cash		Cash	289,525		934,000		I
0199999999. Totals				289,525	0	934,000	XXX	XXX
Collateral Pledged to Reporting Entity								
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	3,080,170		XXX		V
0299999999. Totals				3,080,170	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	222,250	310,195	12/25/2046
590212 AB 2	Merrill Lynch Mortgage Tr RMBS Ser 2006-		1FM	60,888	60,888	06/25/2037
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	1,270,739	1,270,739	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			1,553,877	1,641,822	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,553,877	1,641,822	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			1,553,877	1,641,822	XXX
7099999.	Subtotal - Bonds			1,553,877	1,641,822	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			3,358,473	3,358,473	04/01/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			3,358,473	3,358,473	XXX
9999999.	Totals			4,912,350	5,000,295	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(25,045,195) Book/Adjusted Carrying Value $.....(25,004,117)
2. Average balance for the year: Fair Value $.....6,731,202 Book/Adjusted Carrying Value $.....6,791,686
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....1,641,821 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 Lien 10 of the Assets page)

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	494,884	189,843	733,998	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	494,884	189,843	733,998	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	494,884	189,843	733,998	XXX
0599999. Total Cash.....	XXX	XXX	0	0	494,884	189,843	733,998	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	S/T Investment Co Treasury Trust (AIM)		03/31/2020	0.299		7,946,907	4,865	1,420
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						7,946,907	4,865	1,420
8899999. Total - Cash Equivalents						7,946,907	4,865	1,420