

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION



QUARTERLY STATEMENT

As of June 30, 2020

of the Condition and Affairs of the

SCOTTSDALE INSURANCE COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)
NAIC Company Code..... 41297
Employer's ID Number..... 31-1024978
Organized under the Laws of OH
State of Domicile or Port of Entry OH
Country of Domicile US
Incorporated/Organized..... January 4, 1982
Commenced Business..... July 1, 1982
Statutory Home Office
ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Main Administrative Office)
8877 N. GAINNEY CENTER DRIVE .. SCOTTSDALE .. AZ .. US .. 85258-2108
(Street and Number) (City or Town, State, Country and Zip Code)
(Mail Address)
ONE WEST NATIONWIDE BLVD., FRAP SOLUTIONS .. 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., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)
Internet Web Site Address
WWW.SCOTTSDALEINS.COM
Statutory Statement Contact
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OFFICERS

Name Title Name Title
1. THOMAS EDWARD CLARK PRESIDENT 2. DENISE LYNN SKINGLE SVP & SECRETARY
3. AMBER M. WAYNE VP & TREASURER

OTHER

PAMELA ANN BIESECKER SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN THOMAS EDWARD CLARK THOMAS WAYNE JURGENS DAVID NEIL NELSON
ELIZABETH MARGARET RICZKO

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 state regulators in lieu of or in addition to the enclosed statement.

Handwritten signatures of Thomas Edward Clark, Denise Lynn Skingle, and Amber M Wayne. Below each signature are printed names and titles: THOMAS EDWARD CLARK, PRESIDENT; DENISE LYNN SKINGLE, SVP & SECRETARY; AMBER M. WAYNE, VP & TREASURER.

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

## ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	124,486,411		124,486,411	1,232,072,698
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	60,224,673		60,224,673	61,341,962
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(77,019,424)), cash equivalents (\$.....0) and short-term investments (\$.....48,070,134).....	(28,949,290)		(28,949,290)	(19,218,724)
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	32,827		32,827	1,090,978
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	155,794,621	0	155,794,621	1,275,286,914
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	834,537		834,537	8,587,015
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	615,038,369	25,398,742	589,639,627	626,204,308
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	185,297,317		185,297,317	279,145,041
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	188,897,192		188,897,192	202,463,506
16.2 Funds held by or deposited with reinsured companies.....	628,621		628,621	736,316
16.3 Other amounts receivable under reinsurance contracts.....	10,318,182		10,318,182	2,940,247
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,602,708		2,602,708	
18.2 Net deferred tax asset.....	6,142,812		6,142,812	35,190,364
19. Guaranty funds receivable or on deposit.....			0	266,391
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	561
23. Receivables from parent, subsidiaries and affiliates.....	63,722,309	7	63,722,302	13,374,734
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,372,122	1,358,843	13,279	12,852,788
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,230,648,790	26,757,592	1,203,891,198	2,457,048,185
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,230,648,790	26,757,592	1,203,891,198	2,457,048,185

### DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Funds held equity pools & associations.....			0	6,342,986
2502. Miscellaneous assets.....	13,279		13,279	3,453,059
2503. Other assets nonadmitted.....	1,358,843	1,358,843	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	3,056,743
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,372,122	1,358,843	13,279	12,852,788

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....0).....		471,177,336
2. Reinsurance payable on paid losses and loss adjustment expenses.....	107,106,321	135,134,433
3. Loss adjustment expenses.....		96,393,439
4. Commissions payable, contingent commissions and other similar charges.....		13,681,360
5. Other expenses (excluding taxes, licenses and fees).....	267,003	9,523,821
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....		3,546,960
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		1,837,751
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....1,910,042,188 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....		308,712,320
10. Advance premium.....		5,280,053
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		326,182
12. Ceded reinsurance premiums payable (net of ceding commissions).....	915,929,812	786,225,652
13. Funds held by company under reinsurance treaties.....	687,900	685,064
14. Amounts withheld or retained by company for account of others.....	1,586,877	17,719,213
15. Remittances and items not allocated.....	159,072	398,390
16. Provision for reinsurance (including \$.....0 certified).....	9,859,000	9,859,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	4	
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	17,574,130	21,518,147
20. Derivatives.....		
21. Payable for securities.....		9,997,300
22. Payable for securities lending.....		1,126,550
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	8,786,109	9,997,034
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,061,956,228	1,903,140,005
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,061,956,228	1,903,140,005
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	6,027,200	6,027,200
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	110,036,570	173,973,300
35. Unassigned funds (surplus).....	25,871,200	373,907,680
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).....	141,934,970	553,908,180
38. Totals (Page 2, Line 28, Col. 3).....	1,203,891,198	2,457,048,185

**DETAILS OF WRITE-INS**

2501. Contingent suit liability.....		242,629
2502. Escrow liability.....		103,614
2503. Miscellaneous liabilities.....		47,162
2598. Summary of remaining write-ins for Line 25 from overflow page.....	8,786,109	9,603,629
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	8,786,109	9,997,034
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,056,621,109).....	1,024,067,601	879,200,148	1,826,931,773
1.2 Assumed..... (written \$.....588,124,652).....	852,254,990	1,108,458,492	2,282,756,116
1.3 Ceded..... (written \$.....1,952,292,941).....	1,876,322,591	1,632,329,384	3,398,621,395
1.4 Net..... (written \$.....(307,547,180)).....	0	355,329,256	711,066,494
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....	587,758,940	559,170,782	1,317,891,512
2.2 Assumed.....	664,054,019	724,914,929	1,492,936,814
2.3 Ceded.....	1,251,812,959	1,071,471,293	2,379,499,057
2.4 Net.....	0	212,614,418	431,329,269
3. Loss adjustment expenses incurred.....	36,639,582	36,639,582	74,107,490
4. Other underwriting expenses incurred.....	(54,077,347)	115,282,690	235,095,521
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	(54,077,347)	364,536,690	740,532,280
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	54,077,347	(9,207,434)	(29,465,786)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	9,707,585	20,194,429	40,773,817
10. Net realized capital gains (losses) less capital gains tax of \$.....149,930.....	42,455,608	(132,391)	9,199,345
11. Net investment gain (loss) (Lines 9 + 10).....	52,163,193	20,062,038	49,973,162
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0	(925,204)	(2,131,492)
13. Finance and service charges not included in premiums.....	11,323	2,116,430	4,202,075
14. Aggregate write-ins for miscellaneous income.....	11,323	354,044	3,402,342
15. Total other income (Lines 12 through 14).....	11,323	1,545,270	5,472,925
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	106,251,863	12,399,874	25,980,301
17. Dividends to policyholders.....	0	129,785	276,438
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).....	106,251,863	12,270,089	25,703,863
19. Federal and foreign income taxes incurred.....	(2,643,005)	1,739,195	2,463,917
20. Net income (Line 18 minus Line 19) (to Line 22).....	108,894,868	10,530,894	23,239,946
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	553,908,180	526,242,763	526,242,763
22. Net income (from Line 20).....	108,894,868	10,530,894	23,239,946
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(3,651,726).....	(15,528,305)	5,290,262	2,180,737
25. Change in net unrealized foreign exchange capital gain (loss).....	673,569	541,762	717,877
26. Change in net deferred income tax.....	(32,699,279)	359,329	(1,357,139)
27. Change in nonadmitted assets.....	1,145,652	(1,250,020)	(697,920)
28. Change in provision for reinsurance.....	0	0	1,150,800
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	(63,936,730)	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(411,063,270)	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	540,285	3,742,488	2,431,116
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(411,973,210)	19,214,715	27,665,417
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	141,934,970	545,457,478	553,908,180

**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.....	242,629	(2,278)	300,526
1402. Other income/(expense).....	(231,306)	356,322	3,101,816
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).....	11,323	354,044	3,402,342
3701. Change in surplus miscellaneous.....	540,285	3,742,488	2,431,116
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).....	540,285	3,742,488	2,431,116

# SCOTTSDALE INSURANCE COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	101,658,830	371,406,727	696,166,818
2. Net investment income.....	18,678,927	22,610,187	46,469,294
3. Miscellaneous income.....	119,018	1,555,209	5,465,063
4. Total (Lines 1 through 3).....	120,456,775	395,572,123	748,101,175
5. Benefit and loss related payments.....	79,666,006	270,143,212	520,562,326
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	7,300,590	108,493,425	254,546,296
8. Dividends paid to policyholders.....		153,033	325,958
9. Federal and foreign income taxes paid (recovered) net of \$.....48,924 tax on capital gains (losses).....	1,947,384	(2,101,116)	(1,437,404)
10. Total (Lines 5 through 9).....	88,913,980	376,688,554	773,997,176
11. Net cash from operations (Line 4 minus Line 10).....	31,542,795	18,883,569	(25,896,001)
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	51,038,347	69,949,163	265,872,841
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	15,419	8,244	5,286
12.7 Miscellaneous proceeds.....	1,057,961	1,828,154	11,733,961
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	52,111,727	71,785,561	277,612,088
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	22,318,201	111,922,253	245,406,799
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	9,997,300		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	32,315,501	111,922,253	245,406,799
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).....	19,796,226	(40,136,692)	32,205,289
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	3,322,343		
16.6 Other cash provided (applied).....	(57,747,244)	(11,912,083)	25,816,611
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(61,069,587)	(11,912,083)	25,816,611
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(9,730,566)	(33,165,206)	32,125,899
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(19,218,724)	(51,344,623)	(51,344,623)
19.2 End of period (Line 18 plus Line 19.1).....	(28,949,290)	(84,509,829)	(19,218,724)
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bond investment to bond investment.....	12,719,648	997,584	5,552,294
20.0002 Capitalized interest on bond loans.....			3
20.0003 Assets and liabilities transferred settled through transfer of bonds.....	631,688,079		
20.0004 Intercompany transfer of securities out.....	471,160,900		

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

## A. Accounting Practices

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

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance law. The NAIC's *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no statutory accounting practices that differ from NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
<b>Net Income</b>					
Scottsdale Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)					
(1)	XXX	XXX	XXX	\$ 108,894,868	\$ 23,239,946
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 108,894,868</u>	<u>\$ 23,239,946</u>
<b>Surplus</b>					
Scottsdale Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)					
(5)	XXX	XXX	XXX	\$ 141,934,970	\$ 553,908,180
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 141,934,970</u>	<u>\$ 553,908,180</u>

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

There were no changes that were considered significant to the Company from prior year end.

## C. Accounting Policies

1. There were no changes that were considered significant to the Company 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. There were no changes that were considered significant to the Company 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. There were no changes that were considered significant to the Company from prior year end.

## D. Going Concern

Not applicable.

**Note 2 – Accounting Changes and Corrections of Errors**

There were no changes that were considered significant to the Company from prior year end.

**Note 3 - Business Combinations and Goodwill**

There were no changes that were considered significant to the Company from prior year end.

**Note 4 – Discontinued Operations**

Not applicable.

**Note 5 – Investments**

## A. Mortgage Loans

There were no changes that were considered significant to the Company from prior year end.

## B. Troubled Debt Restructuring

Not applicable.

## C. Reverse Mortgages

Not applicable.

## D. Loan-Backed Securities

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

2. Not applicable.

**NOTES TO THE FINANCIAL STATEMENTS**

3. Not applicable.

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	<u>(428,080)</u>
2. 12 Months or Longer	\$	<u>(5,048)</u>

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

1. Less than 12 Months	\$	<u>2,871,271</u>
2. 12 Months or Longer	\$	<u>59,845</u>

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

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

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

1-2. There were no changes that were considered significant to the Company from prior year end.

**3. Collateral Received**

a. There were no changes that were considered significant to the Company from prior year end.

b. Not applicable.

c. There were no changes that were considered significant to the Company from prior year end.

4-7. There were no changes that were considered significant to the Company 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.

2-11. Not applicable.

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

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

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

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

**2. Type of Repo Trades Used**

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

## NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	1,594,560	2,107,151	-	-
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 Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	450,613	-	-	-
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	\$1,626,451	\$2,149,294	\$-	\$-
b. Ending Balance	459,625	-	-	-

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	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-
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	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash		\$1,594,560	\$2,107,151	\$-
2. Securities (FV)		\$-	\$-	\$-
3. Securities (BACV)		\$-	\$-	\$-
4. Nonadmitted Subset (BACV)		\$-	\$-	\$-
b. Ending Balance				
1. Cash		\$450,613	\$-	\$-
2. Securities (FV)		\$-	\$-	\$-
3. Securities (BACV)		\$-	\$-	\$-
4. Nonadmitted Subset (BACV)		\$-	\$-	\$-

8-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

There were no changes that were considered significant to the Company from prior year end.

## NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

There were no changes that were considered significant to the Company from prior year end.

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

Not applicable.

**Note 7 - Investment Income**

There were no changes that were considered significant to the Company from prior year end.

**Note 8 - Derivative Instruments**

Not applicable.

**Note 9 - Income Taxes**

There were no changes that were considered significant to the Company from prior year end.

**Note 10 – Information concerning parent, subs, and affiliates**

There were no changes that were considered significant to the Company from prior year end except for the following:

On June 29, 2020, the Company paid an extraordinary dividend of \$475.0 million to Nationwide Mutual, consisting of securities of \$474.0 million and cash of \$1.0 million.

**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**

There were no changes that were considered significant to the Company from prior year end.

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

No changes that were considered significant to the Company from prior year end except for the following:

On June 29, 2020, the Company paid an extraordinary dividend of \$475.0 million to Nationwide Mutual, consisting of securities of \$474.0 million and cash of \$1.0 million.

**Note 14 – Contingencies**

There were no changes that were considered significant to the Company from prior year end.

**Note 15 – Leases**

Not applicable.

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

Not applicable.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

There were no changes that were considered significant to the Company from prior year end.

**NOTES TO THE FINANCIAL STATEMENTS**

## 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.

The following table summarizes assets held at fair value as of June 30, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
Industrial and miscellaneous	\$ -	\$ 9,785,317	\$ -	\$ -	\$ 9,785,317
<b>Total Bonds</b>	\$ -	\$ 9,785,317	\$ -	\$ -	\$ 9,785,317
Securities lending collateral assets	-	4,514	-	-	4,514
<b>Total Assets at Fair Value (NAV)</b>	\$ -	\$ 9,789,831	\$ -	\$ -	\$ 9,789,831

B. & C. The following table summarizes the carrying value and fair value of the Company's assets not held at fair value as of June 30, 2020:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Assets</b>							
Bonds	\$124,278,849	\$114,701,094	\$66,926,854	\$56,715,952	\$636,043	\$-	\$-
Short-term investments	\$48,070,134	\$48,070,134	\$-	\$48,070,134	\$-	\$-	\$-
Securities lending collateral assets	\$46,902	\$28,313	\$-	\$46,902	\$-	\$-	\$-
<b>Total Assets</b>	\$172,395,885	\$162,799,541	\$66,926,854	\$104,832,988	\$636,043	\$-	\$-

## D. Not Practicable to Estimate Fair Value

Not applicable.

## NOTES TO THE FINANCIAL STATEMENTS

E. Measured using net asset value

Not applicable.

### **Note 21 - Other Items**

A. Unusual or Infrequent Items

On March 11, 2020, the World Health Organization declared COVID-19 a pandemic. The conditions as a result of the pandemic have and may continue to impact the Company's operations and financial condition. The extent to which the COVID-19 pandemic may impact the Company's operations and financial condition will depend on future developments which are evolving and uncertain.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

Not applicable.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

There were no changes that were considered significant to the Company from prior year end.

F. Subprime Mortgage Related Risk Exposure

There were no changes that were considered significant to the Company from prior year end.

G. Insurance-Linked Securities

There were no changes that were considered significant to the Company from prior year end.

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable.

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

#### Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 6, 2020 for the statutory statement issued on August 7, 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 August 6, 2020 for the statutory statement issued on August 7, 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**

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

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

As of December 31, 2019, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$567.5. On January 1, 2020, the Company was removed as a Nationwide Pool recipient and loss and loss adjustment expense reserves of \$567.5 million were transferred from the Company as a result of the pooling and quota share agreements, effective January 1, 2020. See Note 26 for details.

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

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

Effective January 1, 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 June 30, 2020 and December 31, 2019, the companies in the Nationwide Pool assuming a proportionate share of the pool are:

**NOTES TO THE FINANCIAL STATEMENTS**

	NAIC #	June 30, 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 June 30, 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.

As of June 30, 2020, the following companies remain covered under a separate 100% quota share reinsurance agreement with Scottsdale Insurance Company: Scottsdale Surplus Lines Insurance Company, Scottsdale Indemnity Company and Freedom Specialty Insurance Company. Scottsdale Insurance Company then cedes 100% of this business to the Nationwide Pool.

In connection with the above pooling structure change effective January 1, 2020, assets and liabilities were transferred between Nationwide Mutual Insurance Company, Nationwide Agribusiness, Nationwide Insurance Company of America, National Casualty Company and the Company. The Company transferred assets of \$185.8 million and liabilities of \$928.3 million, primarily consisting of loss and loss expense reserves of \$567.5 million and unearned premiums of \$308.7 million.

In addition, the Company transferred ceding commissions of \$54.0 million.

Furthermore, the Company transferred securities of \$631.7 million and cash of \$56.9 million to settle these transactions.

**Note 27 - Structured Settlements**

There were no changes that were considered significant to the Company from prior year end.

**Note 28 - Health Care Receivables**

Not applicable.

**Note 29 – Participating Policies**

Not applicable.

**Note 30 – Premium Deficiency Reserves**

There were no changes that were considered significant to the Company from prior year end.

**Note 31 – High Deductibles**

Not applicable.

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

There were no changes that were considered significant to the Company from prior year end.

**Note 33 - Asbestos/Environmental Reserves**

There were no changes that were considered significant to the Company 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? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 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
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
The Code of Conduct was updated effective 4/30/2020. We updated our gift policy, increasing the gift value from \$50 to \$100.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes  No
- 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  No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 47,740,496

### 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
- 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: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes  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	\$ 0		\$ 0
14.22	0		0
14.23	61,341,962		60,224,673
14.24	0		0
14.25	0		0
14.26	0		0
14.27	\$ 61,341,962		\$ 60,224,673
14.28	\$ 0		\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  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: \$ 51,416
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 32,827
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
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  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
BNY Trust of Canada	320 Bay St., 11th Floor, Toronto, ON M5H 4A6

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

1 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

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	1

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes  No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes  No

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

1	2	3	4	5

## 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

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 [ ]    No [ X ]

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  No  N/A   
 If yes, attach an explanation.  
Effective 1/1/2020, the Company became a 0% retrocessionaire in the Nationwide intercompany pooling arrangement. Prior to this date, the Company received 4% of the pooling results.

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   
 If yes, attach an explanation.

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

- 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

- 4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

- 6.1 Do you act as a custodian for health savings accounts? Yes  No

- 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

- 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  No

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	E	16,097,933	13,983,025	6,743,549	7,697,999	26,405,234	23,743,354
2. Alaska.....AK	E	2,130,867	1,655,788	309,166	3,945,622	4,512,430	4,104,696
3. Arizona.....AZ	L	6,928,911	4,291,783	2,002,562	3,354,560	7,732,201	7,667,606
4. Arkansas.....AR	E	6,139,308	7,129,328	5,294,198	4,901,300	15,436,090	8,597,991
5. California.....CA	E	223,508,197	189,697,686	60,885,783	89,193,407	500,450,109	356,515,978
6. Colorado.....CO	E	19,445,721	18,054,931	8,039,518	12,456,754	43,891,199	38,148,143
7. Connecticut.....CT	E	6,729,494	5,614,849	2,612,700	2,487,752	18,657,734	21,319,846
8. Delaware.....DE	L	1,957,498	1,573,123	560,770	502,602	1,361,334	1,249,449
9. District of Columbia.....DC	E	8,687,950	8,124,705	1,477,154	3,443,176	6,979,320	6,126,635
10. Florida.....FL	E	135,397,336	111,780,591	71,916,365	76,549,276	268,028,767	281,250,633
11. Georgia.....GA	E	28,455,805	24,264,432	10,431,544	11,281,909	48,150,485	39,320,846
12. Hawaii.....HI	E	7,046,642	5,980,475	1,979,030	2,881,091	15,604,818	11,134,011
13. Idaho.....ID	E	3,683,880	3,005,528	2,013,699	912,919	6,076,233	5,393,838
14. Illinois.....IL	E	28,185,498	23,056,017	8,721,502	14,876,064	54,763,026	55,735,694
15. Indiana.....IN	E	16,104,911	21,748,569	9,524,151	7,568,767	37,398,767	37,728,203
16. Iowa.....IA	E	4,279,199	3,673,634	995,687	862,479	7,573,132	6,069,454
17. Kansas.....KS	E	4,960,967	4,603,785	2,101,722	1,258,471	15,687,948	7,309,762
18. Kentucky.....KY	E	7,013,452	6,281,507	2,977,331	2,469,925	13,466,987	13,119,122
19. Louisiana.....LA	E	56,309,983	48,195,435	21,463,370	16,208,448	107,797,736	89,092,634
20. Maine.....ME	E	1,740,537	1,551,875	394,263	1,380,415	2,057,998	1,855,189
21. Maryland.....MD	E	10,877,777	11,655,793	8,511,395	7,208,540	28,837,599	30,029,299
22. Massachusetts.....MA	E	16,638,888	11,809,636	13,116,213	5,535,496	42,773,217	49,075,553
23. Michigan.....MI	E	9,124,947	9,632,804	2,485,196	2,675,657	25,309,888	22,186,460
24. Minnesota.....MN	E	9,622,463	7,572,177	1,860,294	3,299,845	16,059,350	26,856,588
25. Mississippi.....MS	E	11,554,527	13,853,920	14,169,748	4,698,852	15,906,879	11,841,612
26. Missouri.....MO	E	12,434,523	11,589,747	4,044,290	3,995,582	37,362,915	19,190,083
27. Montana.....MT	E	5,638,425	5,308,205	3,511,738	2,662,186	11,328,922	7,434,069
28. Nebraska.....NE	E	4,222,135	3,669,290	968,544	926,820	9,839,343	8,739,497
29. Nevada.....NV	E	6,766,019	5,545,570	2,289,909	1,990,106	16,271,122	15,104,712
30. New Hampshire.....NH	E	1,308,760	1,238,962	64,451	149,644	2,083,067	1,700,909
31. New Jersey.....NJ	E	45,005,565	35,628,293	32,544,681	18,575,766	98,054,114	103,518,690
32. New Mexico.....NM	E	5,577,732	5,198,957	1,585,283	1,799,703	11,061,241	9,704,324
33. New York.....NY	E	52,865,304	51,254,973	72,599,883	65,361,954	687,858,639	692,834,288
34. North Carolina.....NC	E	16,532,383	14,850,596	5,988,730	7,416,770	30,908,377	25,862,679
35. North Dakota.....ND	E	2,990,049	3,141,346	393,477	282,206	4,950,134	3,064,104
36. Ohio.....OH	L	3,128,214	2,215,398	397,783	1,530,828	7,500,262	11,350,759
37. Oklahoma.....OK	E	11,995,487	12,574,773	4,504,569	3,702,577	24,944,292	19,525,777
38. Oregon.....OR	E	9,200,342	8,619,277	22,933,176	7,227,481	17,122,421	40,639,218
39. Pennsylvania.....PA	E	20,644,079	17,494,141	9,295,300	7,260,646	55,263,709	54,205,006
40. Rhode Island.....RI	E	2,777,299	2,613,666	332,969	346,539	6,119,077	4,600,754
41. South Carolina.....SC	E	15,247,075	13,817,702	9,414,439	8,484,649	31,193,774	27,396,978
42. South Dakota.....SD	E	1,503,863	1,200,759	495,177	313,569	3,572,674	1,342,748
43. Tennessee.....TN	E	13,381,757	11,165,758	4,874,318	3,248,634	29,334,395	16,111,474
44. Texas.....TX	E	121,773,596	105,839,982	50,565,811	58,265,700	284,417,009	246,641,237
45. Utah.....UT	E	7,266,157	5,142,742	2,193,358	1,507,743	13,972,627	11,354,800
46. Vermont.....VT	E	1,603,083	787,713	436,526	57,544	2,048,156	2,012,829
47. Virginia.....VA	E	16,108,060	15,666,805	6,761,320	2,577,333	28,434,549	25,273,392
48. Washington.....WA	E	20,480,346	17,956,775	6,496,262	7,257,618	48,270,280	39,524,659
49. West Virginia.....WV	E	4,623,012	3,756,557	1,819,062	1,592,913	7,687,512	6,505,430
50. Wisconsin.....WI	E	5,799,373	6,365,595	1,986,244	1,073,505	10,210,471	7,395,378
51. Wyoming.....WY	E	2,950,831	2,870,467	295,993	980,213	4,195,750	2,870,391
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	E	157,752	151,556	195,000	637,500	1,884,344	2,280,407
55. US Virgin Islands.....VI	E	28,606				221,233	185,283
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N					38,036	12,686
58. Aggregate Other Alien.....OT	XXX	1,988,590	1,225,984	0	0	1,457,351	1,283,913
59. Totals.....	XXX	1,056,621,108	925,682,985	507,575,203	496,877,055	2,818,524,277	2,563,139,070

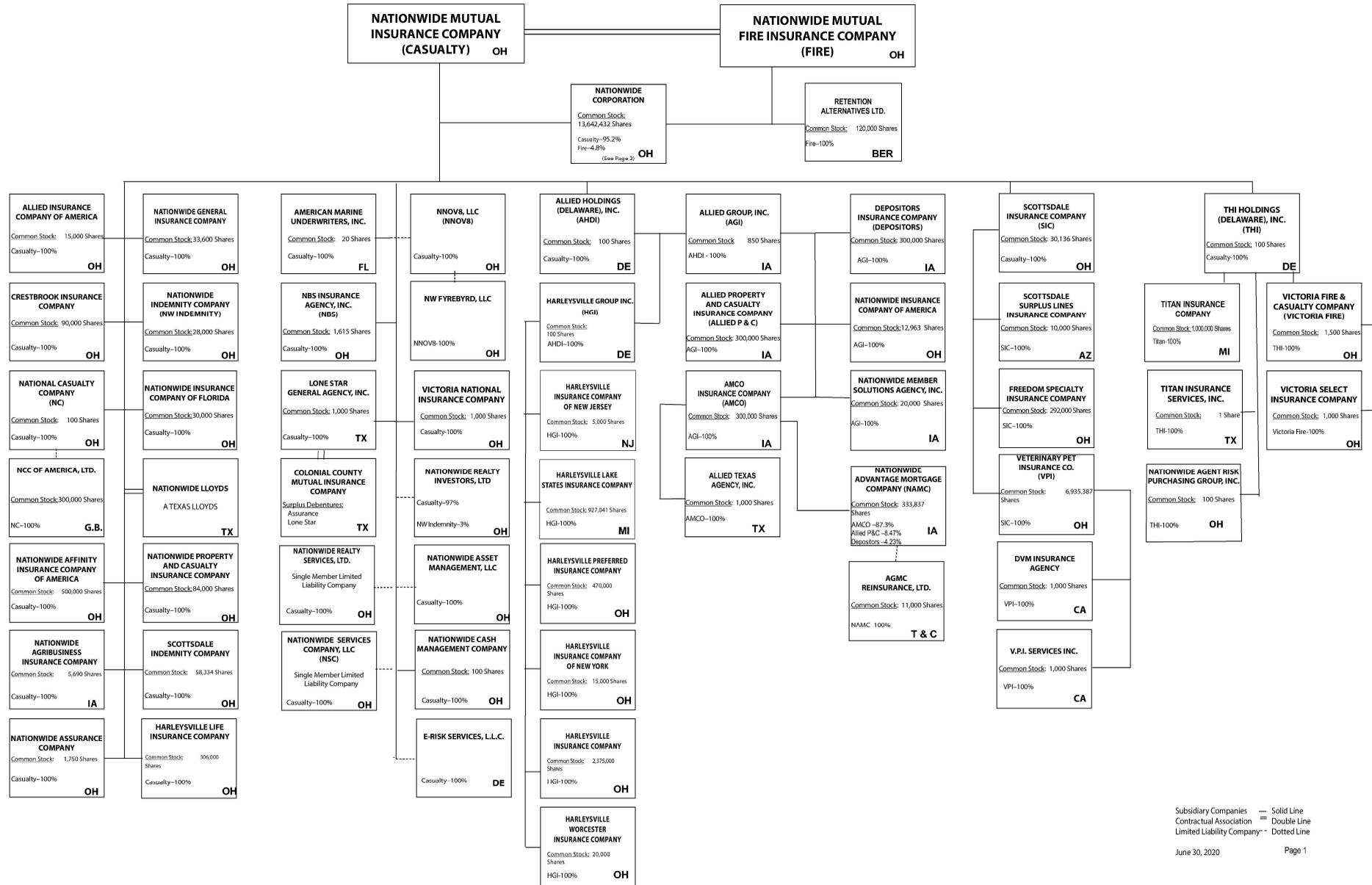
**DETAILS OF WRITE-INS**

58001. Bermuda	BMU	XXX	1,988,590	1,225,984			1,457,351	736,141
58002. England	GBR	XXX						547,772
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	1,988,590	1,225,984	0	0	1,457,351	1,283,913

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	3	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).....	50	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.....	4

**NATIONWIDE®**

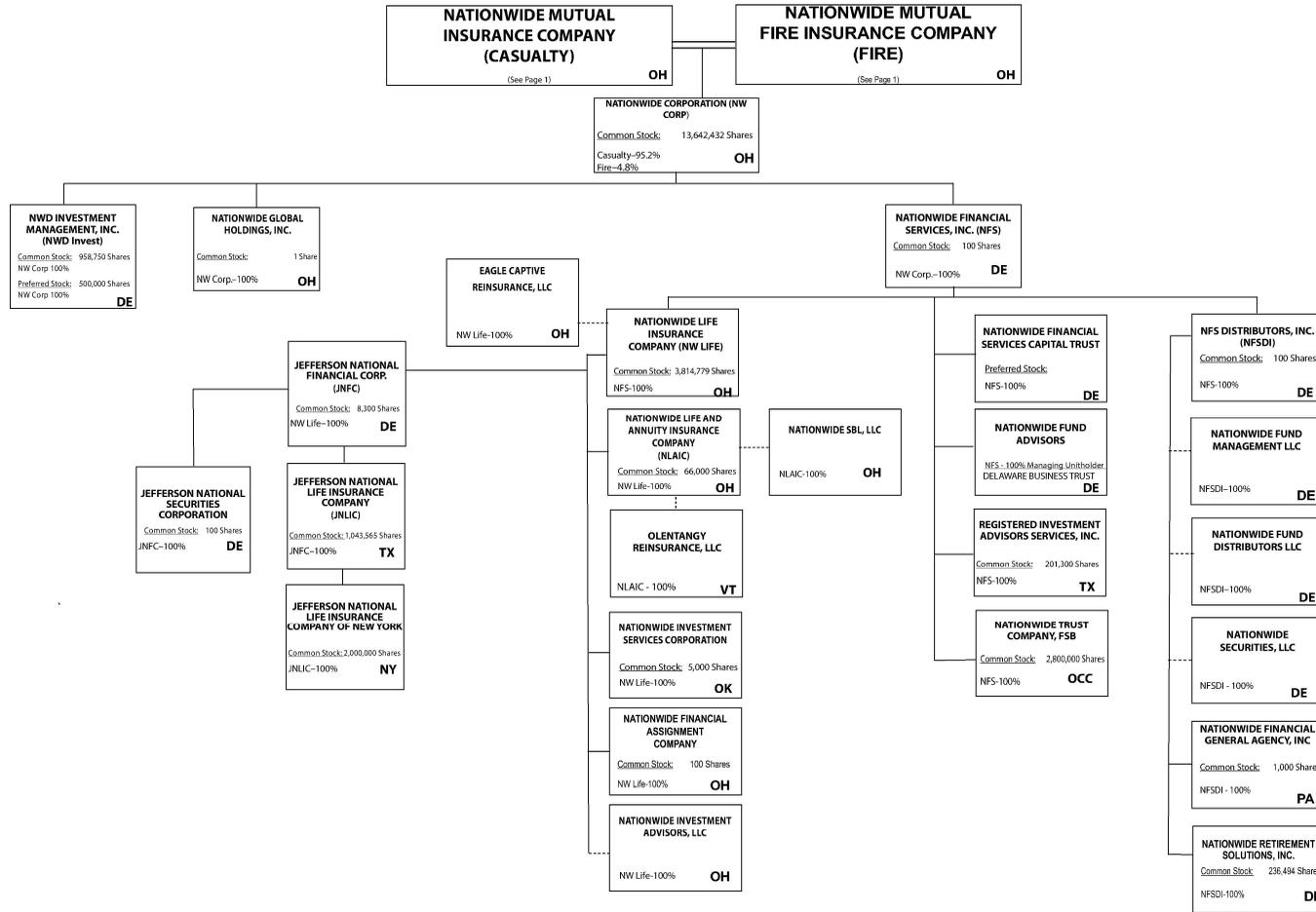


Q11

(Casualty/Fire subsidiaries)

Subsidiary Companies — Solid Line  
 Contractual Association — Double Line  
 Limited Liability Company - - Dotted Line  
 June 30, 2020 Page 1

# NATIONWIDE®



Q11.1

Subsidiary Companies — Solid Line  
Contractual Association = Double Line  
Limited Liability Company - - Dotted Line  
June 30, 2020 Page 2

(Nationwide Corp. subsidiaries)

**NATIONWIDE INSURANCE COMPANIES**

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
0140	Nationwide		31-1486309	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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# SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		20-4939866	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	

Q12.1

# SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		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		26-3260559	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	
0140	Nationwide		20-4939866	n/a			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

Q12.2

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		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.....	
0140	Nationwide.....		31-1036287..	n/a.....			Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	

Q12.3

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		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		20-0745965	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		20-1918935	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

Q12.4

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		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.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	UDP.....	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.....
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.....	

Q12.5

# SCHEDULE Y

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

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

Q12.6

## SCHEDULE Y

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

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

Q12.7

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		31-1580283	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		85-1262262	n/a			NW-Gator Walk, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	n/a			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	
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		85-1246853	n/a			NW-Oakbrook, LLC	OH	NIA	Nationwide Life and Annuity 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	

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## SCHEDULE Y

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

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

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## SCHEDULE Y

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

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

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<b>Aster</b>	<b>Explanation</b>
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			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	34,026,809	22,116,399	64.997	77.000
2. Allied lines.....	89,143,071	28,456,509	31.922	47.000
3. Farmowners multiple peril.....	1,495,094	225,384	15.075	30.000
4. Homeowners multiple peril.....	73,280,588	38,724,957	52.845	54.000
5. Commercial multiple peril.....	209,097,397	135,875,983	64.982	59.000
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....		30	0.000	
9. Inland marine.....	17,250,912	6,188,566	35.874	65.000
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....		(54,937)	0.000	
12. Earthquake.....	72,848	(11,336)	(15.561)	(10.000)
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1 Other liability-occurrence.....	292,156,763	170,475,213	58.351	79.000
17.2 Other liability-claims made.....	215,508,101	99,347,645	46.099	35.000
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	10,520,675	17,457,602	165.936	88.000
18.2 Products liability-claims made.....	161,606		0.000	
19.1, 19.2 Private passenger auto liability.....			0.000	
19.3, 19.4 Commercial auto liability.....	54,680,756	55,122,964	100.809	121.000
21. Auto physical damage.....	8,869,087	3,883,266	43.784	31.000
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	7,537		0.000	
24. Surety.....			0.000	
26. Burglary and theft.....	53,912	328,604	609.519	(203.000)
27. Boiler and machinery.....	1,965,097	704,353	35.843	67.000
28. Credit.....	15,777,348	8,912,471	56.489	110.000
29. International.....			0.000	
30. Warranty.....		5,264	0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	1,024,067,601	587,758,937	57.395	63.600
<b>DETAILS OF WRITE-INS</b>				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	18,523,124	33,643,063	32,059,169
2. Allied lines.....	57,036,048	102,983,540	75,115,273
3. Farmowners multiple peril.....	905,906	1,667,833	1,400,414
4. Homeowners multiple peril.....	38,299,109	70,098,940	56,308,418
5. Commercial multiple peril.....	107,720,793	215,817,248	195,058,552
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	8,640,259	18,392,635	10,122,250
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	21,968	46,781	25,955
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	142,995,422	297,479,604	273,658,958
17.2 Other liability-claims made.....	102,566,271	216,446,791	176,811,589
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	5,348,183	10,580,762	7,812,587
18.2 Products liability-claims made.....	368,804	378,554	29,150
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	28,539,953	56,105,988	57,876,292
21. Auto physical damage.....	3,536,127	8,012,204	10,105,648
22. Aircraft (all perils).....			
23. Fidelity.....	65,163	65,163	
24. Surety.....			
26. Burglary and theft.....	25,060	56,427	46,287
27. Boiler and machinery.....	1,018,737	1,987,568	1,869,418
28. Credit.....	13,409,320	22,858,008	27,383,025
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.....	529,020,247	1,056,621,109	925,682,985
<b>DETAILS OF WRITE-INS</b>			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....			.0			.0				.0	.0	.0	.0
2. 2018.....			.0			.0				.0	.0	.0	.0
3. Subtotals 2018 + Prior.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. 2019.....			.0			.0				.0	.0	.0	.0
5. Subtotals 2019 + Prior.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. 2020.....	.XXX	.XXX	.XXX	.XXX		.0	.XXX			.0	.XXX	.XXX	.XXX
7. Totals.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Prior Year-End's Surplus As Regards Policyholders	553,908										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. ....0.0 %	2. ....0.0 %	3. ....0.0 %
											Col. 13, Line 7 Line 8		
											4. ....0.0 %		

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



Statement for June 30, 2020 of the **SCOTTSDALE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Recoupment receivable.....			0	1,831,990
2505. Deductible receivables.....			0	129,440
2506. Third party administrator receivable.....			0	1,095,313
2597. Summary of remaining write-ins for Line 25.....	0	0	0	3,056,743

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Reserve for state escheat payment.....	8,786,109	9,202,122
2505. State surcharge/recoupment payable.....		401,507
2597. Summary of remaining write-ins for Line 25.....	8,786,109	9,603,629

**SCOTTSDALE INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

NONE

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	1,293,414,661	1,306,632,064
2. Cost of bonds and stocks acquired.....	35,037,849	250,959,094
3. Accrual of discount.....	463,329	1,473,894
4. Unrealized valuation increase (decrease).....	(19,179,841)	1,409,191
5. Total gain (loss) on disposals.....	42,590,119	9,231,605
6. Deduct consideration for bonds and stocks disposed of.....	1,167,137,779	271,334,275
7. Deduct amortization of premium.....	1,681,628	5,583,927
8. Total foreign exchange change in book/adjusted carrying value.....	673,569	717,876
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	530,805	(90,861)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	184,711,084	1,293,414,661
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	184,711,084	1,293,414,661

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	396,620,933	1,998,094	303,443,341	(3,463,051)	396,620,933	91,712,635		872,388,436
2. NAIC 2 (a).....	171,687,906	4,015,185	150,263,921	(3,545,681)	171,687,906	21,893,489		330,922,015
3. NAIC 3 (a).....	5,800,364		1,295,527	772,740	5,800,364	5,277,577		10,896,778
4. NAIC 4 (a).....	4,217,400		12,000	302,340	4,217,400	4,507,740		4,785,816
5. NAIC 5 (a).....	6,702,692	6,706,370	13,408,322	(739)	6,702,692	1		11,978,934
6. NAIC 6 (a).....	1,097,861			(2,890)	1,097,861	1,094,971		1,100,721
7. Total Bonds.....	586,127,156	12,719,649	468,423,111	(5,937,281)	586,127,156	124,486,413	0	1,232,072,700
<b>PREFERRED STOCK</b>								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	586,127,156	12,719,649	468,423,111	(5,937,281)	586,127,156	124,486,413	0	1,232,072,700

QS102

(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.....	48,070,134	XXX	48,070,134	1,485	

**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.....	85,304,368	36,888,977
2. Cost of short-term investments acquired.....	2,415,436,745	5,041,779,424
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	2,452,670,979	4,993,364,033
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).....	48,070,134	85,304,368
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	48,070,134	85,304,368

**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).....	_____
2. Cost paid/(consideration received) on additions.....	_____
3. Unrealized valuation increase/(decrease).....	_____
4. SSAP No. 108 adjustments.....	_____
5. Total gain (loss) on termination recognized.....	<b>NONE</b>
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.....	_____
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	0
11. Deduct nonadmitted assets.....	_____
12. Statement value at end of current period (Line 10 minus Line 11).....	<u>0</u>

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	_____
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	_____
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	_____
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	_____
3.14 Section 1, Column 18, prior year.....	0                      0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	_____
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	<b>NONE</b>
3.24 Section 1, Column 19, prior year.....	_____
3.25 SSAP No. 108 adjustments.....	0                      0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	_____
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	_____
4.22 Amount recognized.....	_____
4.23 SSAP No. 108 adjustments.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	_____
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	_____
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	_____
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>0</u>

## SCHEDULE DB - PART C - SECTION 1

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

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

NONE

## SCHEDULE DB - PART C - SECTION 2

### Reconciliation (Synthetic Asset) Transactions Open

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

NONE

## SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	_____	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____	
3. Total (Line 1 plus Line 2).....	_____	0
4. Part D, Section 1, Column 5.....	_____	
5. Part D, Section 1, Column 6.....	_____	
6. Total (Line 3 minus Line 4 minus Line 5).....	_____	0

Fair Value Check

7. Part A, Section 1, Column 16.....	_____	
8. Part B, Section 1, Column 13.....	_____	
9. Total (Line 7 plus Line 8).....	_____	0
10. Part D, Section 1, Column 8.....	_____	
11. Part D, Section 1, Column 9.....	_____	
12. Total (Line 9 minus Line 10 minus Line 11).....	_____	0

**NONE**

Potential Exposure Check

13. Part A, Section 1, Column 21.....	_____	
14. Part B, Section 1, Column 20.....	_____	
15. Part D, Section 1, Column 11.....	_____	
16. Total (Line 13 plus Line 14 minus Line 15).....	_____	0

**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.....	0	
2. Cost of cash equivalents acquired.....		
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

**NONE**

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

**NONE**

QE01

### SCHEDULE A - PART 3

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

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

**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
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

**NONE**

QE02

**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	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

**NONE**

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

**NONE**

QE03

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

**NONE**

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
<b>Bonds - Industrial and Miscellaneous</b>									
00287Y DC 0	Abbvie Inc Sr Nt 3.800% 03/15/25.....		05/14/2020.....	Tax Free Exchange.....		4,015,185	4,000,000	24,911	2FE.....
75513E BB 6	Raytheon Tech Corp Sr Nt 2.800% 03/15/.....		06/10/2020.....	Tax Free Exchange.....		999,745	1,000,000	6,611	2FE.....
75513E BD 2	Raytheon Tech Corp Sr Nt 3.200% 03/15/.....		06/10/2020.....	Tax Free Exchange.....		998,348	1,000,000	7,556	2FE.....
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/.....		04/28/2020.....	Various.....		6,706,370	6,677,921	25,320	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					12,719,648	12,677,921	64,398	XXX.....
8399997	Total - Bonds - Part 3.....					12,719,648	12,677,921	64,398	XXX.....
8399999	Total - Bonds.....					12,719,648	12,677,921	64,398	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					12,719,648	XXX	64,398	XXX.....

QE04

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Government</b>																					
911760	GT 7		06/01/2020	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		20,953	20,953	21,536	20,957		(4)		(4)		20,953			0	628	09/15/2025	1
911760	HH 2		06/01/2020	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		25,087	25,087	24,962	25,003		84		84		25,087			0	700	06/15/2026	1
911760	LQ 7		06/01/2020	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		2,065	2,065	2,169	2,073		(7)		(7)		2,065			0	59	06/15/2028	1
912828	H4 5		06/29/2020	U S Treasury 01/15/2025 TIPS 0.250% 01	Nationwide Mutual	25,536,075	22,500,000	23,073,946	24,575,990	(1,582,199)	(11,824)		(1,594,023)		22,981,967		2,554,108	2,554,108	58,331	01/15/2025	1
912828	N7 1		06/29/2020	U S Treasury 01/15/2026 TIPS 0.625% 01	Nationwide Mutual	70,024,079	60,000,000	63,734,777	67,014,347	(4,333,766)	(155,020)		(4,488,786)		62,525,562		7,498,517	7,498,517	387,637	01/15/2026	1
0599999	Total - Bonds - U.S. Government					95,608,259	82,548,105	86,857,390	91,638,370	(5,915,965)	(166,771)	0	(6,082,736)	0	85,555,634	0	10,052,625	10,052,625	447,355	XXX	XXX
<b>Bonds - All Other Government</b>																					
135087	YZ 1		06/01/2020	Canada /Govt/ Bd CDN\$ 3.500% 06/01/20	Maturity	3,683,784	3,683,784	5,360,877	3,870,320		(26,705)		(26,705)	1,026,360	3,683,784	(1,186,191)		(1,186,191)	32,248	06/01/2020	1FE
1099999	Total - Bonds - All Other Government					3,683,784	3,683,784	5,360,877	3,870,320	0	(26,705)	0	(26,705)	1,026,360	3,683,784	(1,186,191)	0	(1,186,191)	32,248	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
882724	QM 2		06/29/2020	Texas St GO Txbi-Ref-State of Tx Hwy Imp	Nationwide Mutual	1,669,360	1,540,000	1,540,000	1,540,000				0	1,540,000		129,360	129,360	24,427	04/01/2033	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions					1,669,360	1,540,000	1,540,000	1,540,000	0	0	0	0	1,540,000	0	129,360	129,360	24,427	XXX	XXX	
<b>Bonds - U.S. Political Subdivisions of States</b>																					
265138	CD 7		06/29/2020	Duncanville TX ISD GO Cap Apprec Ref 0	Nationwide Mutual	2,638,414	2,645,000	1,313,851	2,512,841		57,394		57,394		2,570,236		68,178	68,178		02/15/2021	1FE
295173	KT 4		06/29/2020	Erie Cnty PA GO Ser A 5.500% 09/01/23	Nationwide Mutual	2,279,428	1,970,000	2,221,845	2,039,140		(8,631)		(8,631)		2,030,509		248,919	248,919	89,690	09/01/2023	1FE
512804	QY 4		06/29/2020	Lakota OH Loc Sch Dist GO Ref Ser A 5	Nationwide Mutual	2,623,944	2,570,000	2,853,857	2,592,818		(12,160)		(12,160)		2,580,658		43,286	43,286	77,957	12/01/2020	1FE
669096	MX 4		06/29/2020	Norwalk La Mirada CA USD GO Cap Apprec B	Nationwide Mutual	2,691,287	2,900,000	1,060,211	2,109,927		51,008		51,008		2,160,935		530,352	530,352		08/01/2026	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					10,233,073	10,085,000	7,449,764	9,254,726	0	87,611	0	87,611	0	9,342,338	0	890,735	890,735	167,647	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
083778	DY 3		06/29/2020	Bergen County NJ Impt Auth Rev LBASS Cnt	Nationwide Mutual	5,176,742	4,210,000	4,454,869	4,352,937		(10,672)		(10,672)		4,342,266		834,476	834,476	130,978	11/15/2025	1FE
091096	NN 3		06/29/2020	Birmingham AL Wtrwks Brd Rev Txbi-Ref-Sr	Nationwide Mutual	3,522,472	3,325,000	3,325,000	3,325,000				0		3,325,000		197,472	197,472	60,809	01/01/2033	1FE
14329N	BY 9		06/29/2020	Carmel IN Redev Auth Rev LBASS Cap App P	Nationwide Mutual	2,571,128	2,800,000	999,152	2,050,159		52,604		52,604		2,102,762		468,366	468,366		02/01/2026	1FE
312905	YJ 5		06/01/2020	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	Paydown	2,557	2,557	2,591	2,552		5		5		2,557			0	95	05/15/2021	1
3133T3	Q2 7		06/01/2020	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24	Paydown	2,229	2,229	2,306	2,250		(21)		(21)		2,229			0	62	02/15/2024	1
3133TC	6P 8		06/01/2020	FHLMC Structured Ser 2008 M 7.000% 11/	Paydown	2,688	2,688	2,790	2,734		(45)		(45)		2,688			0	80	11/20/2027	1
3133TC	AU 2		06/01/2020	FHLMC Structured Ser FSPC T-9 A6 6.564	Paydown	16	16	16	16				0		16			0		03/25/2029	1
31358E	XG 2		06/01/2020	FNMA REMIC Ser 1990-83A 9.250% 07/25/2	Paydown	352	352	351	350		2		2		352			0	13	07/25/2020	1
31358G	X4 4		06/01/2020	FNMA REMIC Ser 1991-56G 8.600% 06/25/2	Paydown	1,513	1,513	1,515	1,505		8		8		1,513			0	54	06/25/2021	1

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31358L VM 5	FNMA REMIC Ser G92-14Z 7.000% 02/25/22		06/01/2020	Paydown		868	868	882	868		1		1		868			0	25	02/25/2022	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		06/01/2020	Paydown		4,876	4,876	5,017	4,893		(17)		(17)		4,876			0	139	07/25/2022	1
31358N RT 1	FNMA REMIC Ser G 1992-30Z 7.000% 06/25		06/01/2020	Paydown		418	418	424	418				0		418			0	12	06/25/2022	1
31358T L8 0	FNMA REMIC Ser 1993-33 ZB 7.500% 03/25		06/01/2020	Paydown		517	517	537	522		(5)		(5)		517			0	16	03/25/2023	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		06/01/2020	Paydown		1,500	1,500	1,506	1,501		(1)		(1)		1,500			0	37	09/18/2028	1
31359U YS 8	FNMA REMIC Ser 1998-58 CI ZB 6.000% 10		06/01/2020	Paydown		1,308	1,308	1,275	1,289		19		19		1,308			0	31	10/25/2028	1
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10		06/01/2020	Paydown		726	726	745	736		(10)		(10)		726			0	19	10/17/2038	1
31368H Z9 7	FNMA Pool #190768 8.500% 09/25/23		06/01/2020	Paydown		25	25	25	25				0		25			0	1	09/25/2023	1
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42		06/01/2020	Paydown		124,396	124,396	127,885	127,407		(3,012)		(3,012)		124,396			0	1,553	09/25/2042	1
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42		06/29/2020	Nationwide Mutual		2,065,811	1,928,918	1,983,018	1,975,617		(261)		(261)		1,975,356		90,455	90,455	33,435	09/25/2042	1
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45		06/01/2020	Paydown		476,135	476,135	492,577	491,588		(15,453)		(15,453)		476,135			0	7,067	06/25/2045	1
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45		06/29/2020	Nationwide Mutual		4,715,655	4,405,866	4,558,006	4,548,859		(329)		(329)		4,548,529		167,126	167,126	89,096	06/25/2045	1
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45		06/01/2020	Paydown		436,084	436,084	438,536	438,302		(2,219)		(2,219)		436,084			0	5,633	05/25/2045	1
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45		06/29/2020	Nationwide Mutual		5,755,738	5,416,941	5,447,411	5,444,502		(109)		(109)		5,444,393		311,345	311,345	93,894	05/25/2045	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		06/01/2020	Paydown		2,196	2,196	2,287	2,208		(12)		(12)		2,196			0	55	08/15/2022	1
31396N EM 4	FHLMC REMIC Ser 3140 CI UP 6.000% 03/1		06/01/2020	Paydown		53,058	53,058	52,735	52,795		263		263		53,058			0	1,557	03/15/2036	1
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48		06/01/2020	Paydown		300,329	300,329	290,979	291,318		9,012		9,012		300,329			0	3,827	01/25/2048	1
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48		06/29/2020	Nationwide Mutual		5,063,247	4,807,141	4,657,482	4,662,898		87		87		4,662,985		400,261	400,261	83,324	01/25/2048	1
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45		06/01/2020	Paydown		685,268	685,268	707,593	706,169		(20,901)		(20,901)		685,268			0	9,737	07/25/2045	1
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45		06/29/2020	Nationwide Mutual		7,928,755	7,401,640	7,642,772	7,627,389		(234)		(234)		7,627,155		301,600	301,600	149,678	07/25/2045	1
31418C T9 5	FNMA Pool #MA3275 3.000% 02/25/48		06/01/2020	Paydown		679,827	679,827	658,662	659,311		20,516		20,516		679,827			0	8,546	02/25/2048	1
31418C T9 5	FNMA Pool #MA3275 3.000% 02/25/48		06/29/2020	Nationwide Mutual		7,156,364	6,791,929	6,580,477	6,586,961		(9)		(9)		6,586,953		569,411	569,411	117,727	02/25/2048	1
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		06/01/2020	Paydown		949,236	949,236	993,286	992,779		(43,543)		(43,543)		949,236			0	17,748	05/25/2049	1
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		06/29/2020	Nationwide Mutual		6,033,868	5,619,048	5,879,807	5,876,802		(1,147)		(1,147)		5,875,655		158,213	158,213	146,095	05/25/2049	1
31419B BF 1	FNMA Pool #AE0937 3.500% 02/25/41		06/01/2020	Paydown		31,265	31,265	31,558	31,520		(255)		(255)		31,265			0	466	02/25/2041	1
490303 GD 0	Kent Cnty MI Bldg Auth Rev LBASS Ref 5		06/29/2020	Nationwide Mutual		2,862,475	2,500,000	2,874,025	2,595,944		(12,977)		(12,977)		2,582,967		279,508	279,508	79,444	06/01/2023	1FE
575579 KX 4	Massachusetts Bay Tr Auth Rev SR Ser B		06/29/2020	Nationwide Mutual		4,696,294	3,665,000	4,211,598	3,892,889		(15,169)		(15,169)		3,877,719		818,575	818,575	200,455	07/01/2026	1FE
59447T CL 5	Michigan St Fin Auth Rev Ref 5.000% 11		06/29/2020	Nationwide Mutual		4,281,169	3,735,000	4,233,697	4,022,278		(24,254)		(24,254)		3,998,024		283,145	283,145	116,200	11/15/2031	1FE
649085 AA 5	New Valley Generation II Ser 2001 5.57		05/01/2020	Various		240,566	240,566	251,536	240,972		(405)		(405)		240,566			0	6,702	05/01/2020	1FE
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se		06/29/2020	Nationwide Mutual		4,659,040	4,000,000	4,654,640	4,364,536		(32,987)		(32,987)		4,331,549		327,491	327,491	182,222	02/01/2033	1FE
71884W AN 1	Phoenix AZ Civic Impt Corp Rev Conv Cap		06/29/2020	Nationwide Mutual		3,524,220	3,000,000	2,309,100	3,120,982		(12,143)		(12,143)		3,108,839		415,381	415,381	164,083	07/01/2024	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					74,010,931	67,604,436	67,878,668	68,501,781		0		(113,673)		68,388,105		5,622,825	5,622,825	1,710,915	XXX	XXX

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Bonds - Industrial and Miscellaneous

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00287Y DC 0	Abbvie Inc Sr Nt 3.800% 03/15/25.....		06/29/2020	Nationwide Mutual.....		4,432,736	4,000,000	4,015,185			(324)		(324)		4,014,861		417,875	417,875	43,911	03/15/2025	2FE.....
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A		06/15/2020	Redemption 100.0000.....		34,677	34,677	36,757	34,964		(287)		(287)		34,677				1,085	06/15/2021	1.....
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26.....		06/29/2020	Nationwide Mutual.....		4,407,011	3,947,000	4,145,079	4,082,188		(10,054)		(10,054)		4,072,133		334,878	334,878	125,657	02/15/2026	2FE.....
02377D AA 0	American Airlines Inc LBASS EETC Ser 201		04/15/2020	Redemption 100.0000.....		50,553	50,553	50,553	50,553				0		50,553				935	10/15/2025	2FE.....
02377L AA 2	American Airlines Inc Secured Ser AA 3...		06/29/2020	Nationwide Mutual.....		1,370,584	1,476,905	1,476,905	1,476,905				0		1,476,905		(106,321)	(106,321)	40,578	08/15/2033	1FE.....
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR		06/01/2020	Paydown.....		54,744	54,744	54,926	54,862		(118)		(118)		54,744				836	12/17/2036	1FE.....
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR		06/29/2020	Nationwide Mutual.....		8,101,233	7,569,816	7,594,951	7,586,184		(2,751)		(2,751)		7,583,432		517,800	517,800	162,598	12/17/2036	1FE.....
02666Q G7 2	American Honda Fin Corp MT Nt 3.875% 0		06/29/2020	Nationwide Mutual.....		1,233,673	1,225,000	1,336,125	1,236,863		(8,086)		(8,086)		1,228,776		4,897	4,897	36,656	09/21/2020	1FE.....
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		06/01/2020	Paydown.....		37,372	37,372	37,371			1		1		37,372				312	12/25/2059	1FE.....
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt 4		06/29/2020	Nationwide Mutual.....		3,918,054	3,250,000	3,353,350	3,345,381		(4,436)		(4,436)		3,340,945		577,109	577,109	144,083	01/23/2029	2FE.....
06427D AS 2	Bank of America Comm Mtg CMBS Ser 2017-B		06/29/2020	Nationwide Mutual.....		12,139,772	10,850,000	11,174,641	11,086,071		(16,068)		(16,068)		11,070,003		1,069,770	1,069,770	224,050	02/01/2050	1FM.....
07274E AG 8	Bayer US Finance LLC Sr Nt 3.375% 10/0		06/29/2020	Nationwide Mutual.....		3,271,320	3,000,000	2,970,330	2,984,576		1,476		1,476		2,986,052		285,268	285,268	73,406	10/08/2024	2FE.....
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser		06/29/2020	Paydown.....		51,070	51,070	51,416	51,364		(294)		(294)		51,070				655	03/28/2057	1FM.....
099724 AJ 5	Borg Warner Automotive Sr Nt 3.375% 03		06/29/2020	Nationwide Mutual.....		5,285,845	5,000,000	4,939,400	4,963,031		3,176		3,176		4,966,207		319,638	319,638	133,125	03/15/2025	2FE.....
110122 BD 9	Bristol-Myers Squibb Co Sr Nt 3.950% 1..		06/29/2020	Nationwide Mutual.....		4,543,821	4,500,000	4,554,709	4,548,084		(29,970)		(29,970)		4,518,114		25,707	25,707	125,413	10/15/2020	1FE.....
110122 BZ 0	Bristol-Myers Squibb Co Sr Nt 2.900% 0..		06/29/2020	Nationwide Mutual.....		2,155,676	2,000,000	2,020,170	2,018,670		(1,949)		(1,949)		2,016,722		138,954	138,954	64,928	07/26/2024	1FE.....
110122 CA 4	Bristol-Myers Squibb Co Sr Nt 3.200% 0..		06/29/2020	Nationwide Mutual.....		4,487,960	4,000,000	3,989,120	3,990,074		686		686		3,990,760		497,200	497,200	68,978	06/15/2026	1FE.....
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		06/29/2020	Nationwide Mutual.....		1,107,292	1,000,000	1,029,997	1,022,754		(1,466)		(1,466)		1,021,288		86,004	86,004	20,638	06/15/2050	1FM.....
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		06/29/2020	Nationwide Mutual.....		881,910	800,000	826,625	818,576		(1,581)		(1,581)		816,995		64,915	64,915	16,779	10/10/2048	1FM.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		06/10/2020	Redemption 100.0000.....		15,413	15,413	17,903	16,890		(1,477)		(1,477)		15,413				388	12/10/2028	2FE.....
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser		06/29/2020	Nationwide Mutual.....		1,100,935	1,097,143	1,097,058	1,097,122		15		15		1,097,136		3,798	3,798	11,766	07/17/2023	1FE.....
14149Y AT 5	Cardinal Health Inc Sr Nt 4.625% 12/15..		06/22/2020	Call 102.0160.....		4,590,720	4,500,000	5,091,750	4,579,235		(39,018)		(39,018)		4,540,216		(40,216)	(40,216)	198,829	12/15/2020	2FE.....
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4..		06/29/2020	Nationwide Mutual.....		5,430,091	5,500,000	5,500,000	5,500,000				0		5,500,000		(69,909)	(69,909)	77,269	01/15/2033	1FE.....
14448C AA 2	Carrier Global Corp Sr Nt 2.722% 02/15..		06/29/2020	Nationwide Mutual.....		3,000,489	3,000,000	3,009,072			(287)		(287)		3,008,785		(8,296)	(8,296)	27,674	02/15/2030	2FE.....
232820 AJ 9	Cytec Inds Inc Sr Nt 3.500% 04/01/23.....		06/29/2020	Nationwide Mutual.....		9,491,688	9,000,000	8,825,490	8,931,127		9,843		9,843		8,940,969		550,719	550,719	234,500	04/01/2023	2FE.....
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24...		06/29/2020	Nationwide Mutual.....		1,892,805	1,750,000	1,748,495	1,749,288		74		74		1,749,362		143,444	143,444	35,389	06/01/2024	2FE.....
233851 BE 3	Daimler Fin NA LLC Sr Nt 2.875% 03/10/..		06/29/2020	Nationwide Mutual.....		1,616,802	1,600,000	1,596,976	1,599,443		228		228		1,599,671		17,131	17,131	36,928	03/10/2021	2FE.....
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt 3.250% 06/3		06/29/2020	Nationwide Mutual.....		4,519,507	4,125,000	4,212,285	4,184,926		(4,143)		(4,143)		4,180,783		338,723	338,723	66,659	06/30/2026	2FE.....
26884T AA 0	ERAC USA Finance Company Sr Nt 5.250%		06/29/2020	Various.....		5,044,850	5,000,000	5,655,994	5,072,383		(47,421)		(47,421)		5,024,963		19,887	19,887	195,417	10/01/2020	2FE.....
30040W AE 8	Eversource Energy Sr Nt 3.300% 01/15/2		06/29/2020	Nationwide Mutual.....		2,205,896	2,000,000	1,998,640	1,998,884		60		60		1,998,944		206,952	206,952	63,067	01/15/2028	2FE.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%		06/29/2020	Nationwide Mutual.....		229,218	220,729	232,548	221,492		340		340		221,832		7,385	7,385	14,174	07/15/2023	2FE.....
337738 AT 5	FiServe Inc Sr Nt 3.200% 07/01/26.....		06/29/2020	Nationwide Mutual.....		3,310,566	3,000,000	2,999,790	2,999,818		13		13		2,999,831		310,735	310,735	97,333	07/01/2026	2FE.....
337932 AL 1	Firstenergy Corp Sr Nt 2.650% 03/01/30.....		06/29/2020	Nationwide Mutual.....		2,076,326	2,000,000	1,999,460			21		21		1,999,481		76,845	76,845	18,992	03/01/2030	2FE.....
34530W AA 5	Ford Credit Auto Owner Tr LBASS Ser 2015		06/29/2020	Nationwide Mutual.....		3,359,833	3,357,000	3,408,666	3,363,622		6,802		6,802		3,370,424		(10,591)	(10,591)	44,141	01/15/2027	1FE.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A 3.1.....		06/29/2020	Nationwide Mutual.....		2,670,168	2,643,150	2,643,150	2,643,150				0		2,643,150		27,018	27,018	64,731	09/20/2047	1FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		06/15/2020	Paydown.....		55,532	55,532	58,498	58,463		(2,931)		(2,931)		55,532		0	0	1,096	10/15/2054	1FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		06/29/2020	Nationwide Mutual.....		1,772,268	1,693,516	1,783,965	1,782,906		(2,199)		(2,199)		1,780,707		(8,439)	(8,439)	35,964	10/15/2054	1FE.....
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		06/15/2020	Paydown.....		29,603	29,603	31,074	31,058		(1,455)		(1,455)		29,603		0	0	602	10/15/2053	1FE.....
391164 AF 7	Great Plains Energy Sr Nt 5.292% 06/15.....		06/29/2020	Nationwide Mutual.....		6,405,042	6,000,000	6,734,580	6,281,831		(54,721)		(54,721)		6,227,110		177,932	177,932	171,108	06/15/2022	2FE.....
438516 BW 5	Honeywell International Inc Sr Nt 2.30.....		06/29/2020	Nationwide Mutual.....		1,591,167	1,500,000	1,496,895	1,497,130		293		293		1,497,423		93,744	93,744	30,763	08/15/2024	1FE.....
446413 AL 0	Huntington Ingalls Industries Sr Nt 3.....		06/29/2020	Nationwide Mutual.....		9,439,290	8,750,000	8,792,048	8,785,983		(2,021)		(2,021)		8,783,961		655,329	655,329	176,085	12/01/2027	2FE.....
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		06/17/2020	Paydown.....		92,003	92,003	92,003	92,003				0		92,003		0	0	846	06/17/2037	1FE.....
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		06/29/2020	Nationwide Mutual.....		7,455,264	7,545,012	7,545,012	7,545,012				0		7,545,012		(89,748)	(89,748)	80,196	06/17/2037	1FE.....
465685 AP 0	ITC Holdings Corp Sr Nt 3.350% 11/15/2.....		06/29/2020	Nationwide Mutual.....		1,655,913	1,500,000	1,498,183	1,498,470		85		85		1,498,555		157,358	157,358	31,267	11/15/2027	2FE.....
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt 4.300.....		06/29/2020	Nationwide Mutual.....		2,314,362	2,000,000	2,221,211			(12,960)		(12,960)		2,208,252		106,110	106,110	39,178	01/15/2026	1FE.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/.....		06/15/2020	Redemption 100.0000.....		39,585	39,585	41,821	39,992		(406)		(406)		39,585		0	0	1,255	12/15/2022	2.....
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		06/01/2020	Redemption 100.0000.....		30,599	30,599	30,599	30,599				0		30,599		0	0	612	03/01/2023	1.....
55336V AJ 9	MPLX LP Sr Nt 4.875% 06/01/25.....		06/29/2020	Nationwide Mutual.....		3,882,568	3,500,000	3,625,020	3,586,097		(7,381)		(7,381)		3,578,716		303,852	303,852	98,583	06/01/2025	2FE.....
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27.....		06/29/2020	Nationwide Mutual.....		2,149,530	2,000,000	1,959,360	1,969,134		1,822		1,822		1,970,956		178,574	178,574	68,292	03/01/2027	2FE.....
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201		06/29/2020	Nationwide Mutual.....		2,362,899	2,200,000	2,265,917	2,239,234		(4,533)		(4,533)		2,234,701		128,198	128,198	43,675	12/15/2049	1FM.....
61764R AA 6	Morgan Stanley BAML Tr CMBS 2015-C20 Cl		06/29/2020	Nationwide Mutual.....		1,021,830		2,155,191	1,172,866		(101,344)		(101,344)		1,071,522		(49,693)	(49,693)	162,889	02/15/2048	1FE.....
61764R BF 4	Morgan Stanley BAML Tr CMBS Ser 2015-C20		06/29/2020	Nationwide Mutual.....		5,024,350	4,731,000	4,800,367	4,775,732		(4,770)		(4,770)		4,770,962		253,389	253,389	88,810	02/15/2048	1FM.....
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl		06/01/2020	Paydown.....				27,255	13,806		(13,806)		(13,806)				0	0	1,569	02/15/2048	1FE.....
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl		06/29/2020	Nationwide Mutual.....		1,841,343		4,375,502	2,216,425		(182,410)		(182,410)		2,034,015		(192,672)	(192,672)	353,010	02/15/2048	1FE.....
62942Q BQ 5	NRZ Advance Receivables Trust LBASS Ser		06/29/2020	Nationwide Mutual.....		6,461,275	6,605,000	6,604,260	6,604,357		121		121		6,604,478		(143,203)	(143,203)	92,187	07/15/2052	1FE.....
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2		06/25/2020	Paydown.....		468,270	468,270	438,711	461,187		7,083		7,083		468,270		0	0	3,818	06/25/2035	1FM.....
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd		06/15/2020	Redemption 100.0000.....		2,275	2,275	2,275	2,275				0		2,275		0	0	67	01/15/2021	1.....
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		06/01/2020	Paydown.....		111,344	111,344	114,986	114,103		(2,759)		(2,759)		111,344		0	0	1,849	01/25/2054	1FE.....
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		06/29/2020	Nationwide Mutual.....		2,263,506	2,121,720	2,191,117	2,174,289		(6,157)		(6,157)		2,168,132		95,374	95,374	45,971	01/25/2054	1FE.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		06/01/2020	Paydown.....		58,244	58,244	59,826	59,610		(1,367)		(1,367)		58,244			0	950	11/25/2054	1FE.....
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		06/29/2020	Nationwide Mutual.....		1,492,567	1,398,543	1,436,541	1,431,356		(4,746)		(4,746)		1,426,610		65,956	65,956	30,302	11/25/2054	1FE.....
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		06/01/2020	Paydown.....		79,200	79,200	84,793	84,735		(5,536)		(5,536)		79,200			0	1,480	05/25/2058	1FM.....
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		06/29/2020	Nationwide Mutual.....		1,924,883	1,786,423	1,912,589	1,911,281		(9,409)		(9,409)		1,901,872		23,011	23,011	46,447	05/25/2058	1FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		06/15/2020	Redemption 100.0000.....		66,729	66,729	66,727	66,728		1		1		66,729			0	1,692	05/15/2023	1.....
65341K BD 7	Nextgear Floorplan Mast Ow Tr LBASS Ser		06/29/2020	Nationwide Mutual.....		3,376,806	3,333,333	3,332,544	3,332,846		130		130		3,332,976		43,830	43,830	66,283	10/16/2023	1FE.....
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser		06/29/2020	Nationwide Mutual.....		1,513,088	1,500,000	1,499,775	1,499,833		38		38		1,499,871		13,217	13,217	25,948	02/15/2024	1FE.....
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24		06/29/2020	Nationwide Mutual.....		6,804,432	6,750,000	6,759,222	6,754,967		(462)		(462)		6,754,505		49,927	49,927	163,800	11/15/2024	2FE.....
666807 BG 6	08/		06/29/2020	Nationwide Mutual.....		1,510,384	1,400,000	1,465,086	1,436,119		(4,786)		(4,786)		1,431,333		79,052	79,052	41,456	08/01/2023	2FE.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		06/07/2020	Redemption 100.0000.....		35,464	35,464	35,464	35,464				0		35,464			0	961	11/07/2023	1.....
68902V AF 4	Otis Worldwide Corp Sr Nt 2.565% 02/15		06/29/2020	Nationwide Mutual.....		2,103,230	2,000,000	1,999,997			(5)		(5)		1,999,992		103,238	103,238	17,385	02/15/2030	2FE.....
708696 BZ 1	Pennsylvania Elec Co Sr Nt 3.600% 06/0		06/29/2020	Nationwide Mutual.....		2,779,133	2,500,000	2,495,225	2,495,454		201		201		2,495,655		283,478	283,478	52,000	06/01/2029	2FE.....
71270Q EB 8	Peoples United Bank Sr Nt 4.000% 07/15		06/29/2020	Nationwide Mutual.....		5,486,239	5,176,000	5,135,226	5,154,079		2,195		2,195		5,156,273		329,966	329,966	197,838	07/15/2024	2FE.....
713448 DN 5	Pepsico Inc Sr Nt 2.375% 10/06/26.....		06/29/2020	Nationwide Mutual.....		2,737,260	2,500,000	2,436,108	2,454,568		3,037		3,037		2,457,605		279,655	279,655	43,377	10/06/2026	1FE.....
720198 AC 4	Piedmont Operating Partnership Sr Nt 3...		06/29/2020	Nationwide Mutual.....		1,400,683	1,379,000	1,399,947	1,398,086		(2,632)		(2,632)		1,395,455		5,229	5,229	27,090	06/01/2023	2FE.....
720198 AD 2	Piedmont Operating Partnership Sr Nt 4...		06/29/2020	Nationwide Mutual.....		2,125,916	2,075,000	2,093,116	2,083,713		(942)		(942)		2,082,770		43,146	43,146	72,844	03/15/2024	2FE.....
74980E AC 2	RR LTD CLO Ser 2019-7A Cl A1A 2.661% 0		06/29/2020	Nationwide Mutual.....		4,365,163	4,500,000	4,497,300	4,497,300		165		165		4,497,465		(132,302)	(132,302)	61,137	01/15/2033	1FE.....
75513E BB 6	Raytheon Tech Corp Sr Nt 2.800% 03/15/		06/29/2020	Nationwide Mutual.....		1,031,365	1,000,000	999,745			11		11		999,757		31,608	31,608	8,089	03/15/2022	1FE.....
75513E BD 2	Raytheon Tech Corp Sr Nt 3.200% 03/15/		06/29/2020	Nationwide Mutual.....		1,074,456	1,000,000	998,348			27		27		998,376		76,080	76,080	9,244	03/15/2024	1FE.....
774341 AH 4	Rockwell Collins Sr Nt 2.800% 03/15/22...		06/10/2020	Tax Free Exchange.....		1,000,745	1,000,000	999,330	999,684		62		62		999,745		1,000	1,000	20,611	03/15/2022	1FE.....
774341 AJ 0	Rockwell Collins Sr Nt 3.200% 03/15/24...		06/10/2020	Tax Free Exchange.....		999,348	1,000,000	997,120	998,168		180		180		998,348		1,000	1,000	23,556	03/15/2024	1FE.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		06/15/2020	Paydown.....		7,962	7,962	8,162	8,048		(86)		(86)		7,962			0	83	03/15/2033	2FE.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		06/29/2020	Nationwide Mutual.....		347,118	367,089	376,336	371,070		(467)		(467)		370,603		(23,485)	(23,485)	3,988	03/15/2033	2FE.....
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A		06/01/2020	Paydown.....		1,286,670	1,286,670	1,287,877	1,285,465		1,205		1,205		1,286,670			0	21,716	11/25/2048	1FM.....
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A		06/29/2020	Nationwide Mutual.....		1,525,083	1,513,987	1,515,407	1,512,570		(1,139)		(1,139)		1,511,430		13,653	13,653	34,990	11/25/2048	1FM.....
86359U AE 9	2006-		06/25/2020	Paydown.....		70,807	70,807	64,081	66,813		3,994		3,994		70,807			0	474	04/25/2036	1FM.....
86359U AE 9	2006-		06/29/2020	Nationwide Mutual.....		2,087,167	2,119,330	1,917,994	1,999,779		23,074		23,074		2,022,853		64,315	64,315	14,847	04/25/2036	1FM.....
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/		04/28/2020	Tax Free Exchange.....		6,702,452	6,744,003	6,711,229	6,702,589		(138)		(138)		6,702,452			0	191,673	09/30/2039	5FE.....
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/		05/29/2020	Call 100.0000.....		13,429	13,429	13,429					0		13,429			0	107	09/30/2039	5FE.....
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/		06/29/2020	Nationwide Mutual.....		7,290,941	6,664,492	6,692,941			(498)		(498)		6,692,442		598,499	598,499	80,321	09/30/2039	5FE.....
89178B AB 0	Towd Point Mortgage Tr RMBS Ser 2019-4 C		06/29/2020	Nationwide Mutual.....		3,244,243	3,152,000	3,202,197	3,201,978		(2,208)		(2,208)		3,199,770		44,474	44,474	59,188	07/25/2059	1FM.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
904764 AX 5	Unilever Cap Corp Sr Nt 2.600% 05/05/2...		06/29/2020	Nationwide Mutual.....		2,138,774	2,000,000	2,059,900	2,055,819		(6,357)		(6,357)		2,049,462		89,312	89,312	33,800	05/05/2024	1FE.....
907818 DY 1	Union Pacific Corp Nt 3.250% 01/15/25...		06/29/2020	Nationwide Mutual.....		1,650,723	1,500,000	1,495,035	1,497,377		239		239		1,497,616		153,107	153,107	46,583	01/15/2025	2FE.....
92343V BR 4	Verizon Communications Inc Sr Nt 5.150...		06/29/2020	Nationwide Mutual.....		11,374,610	10,000,000	10,795,050	10,343,216		(42,613)		(42,613)		10,300,604		1,074,006	1,074,006	406,278	09/15/2023	2FE.....
92837D AA 5	Visio RMBS Ser 2019-2 CI A1 2.722% 11/...		06/01/2020	Paydown.....		81,577	81,577	81,575	81,575		3		3		81,577				847	11/25/2054	1FM.....
92837D AA 5	Visio RMBS Ser 2019-2 CI A1 2.722% 11/...		06/29/2020	Nationwide Mutual.....		2,749,682	2,723,480	2,723,418	2,723,389		(282)		(282)		2,723,107		26,575	26,575	42,833	11/25/2054	1FM.....
92837D AB 3	Visio RMBS Ser 2019-2 CI A2 2.924% 11/...		06/01/2020	Paydown.....		15,245	15,245	15,245	15,244		1		1		15,245				170	11/25/2054	1FM.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22....		06/15/2020	Redemption 100.0000.....		20,128	20,128	20,128	20,128				0		20,128				556	04/15/2022	2.....
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		06/29/2020	Nationwide Mutual.....		258,027	240,000	248,484	245,546		(574)		(574)		244,972		13,055	13,055	5,002	11/15/2047	1FM.....
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		06/01/2020	Paydown.....		221,294	221,294	227,929	223,362		(2,069)		(2,069)		221,294				3,066	11/15/2047	1FM.....
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		06/29/2020	Nationwide Mutual.....		3,875,727	3,731,286	3,843,168	3,766,168		(4,201)		(4,201)		3,761,966		113,761	113,761	71,661	11/15/2047	1FM.....
948741 AH 6	Weingarten Realty Inv Sr Nt 3.375% 10/...		06/29/2020	Nationwide Mutual.....		2,037,990	2,000,000	2,022,960	2,019,371		(3,295)		(3,295)		2,016,077		21,913	21,913	53,250	10/15/2022	2FE.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		06/01/2020	Redemption 100.0000.....		12,629	12,629	12,629	12,629				0		12,629				350	08/01/2027	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		06/15/2020	Redemption 100.0000.....		17,069	17,069	17,871	17,490		(421)		(421)		17,069				525	05/15/2032	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		06/10/2020	Redemption 100.0000.....		28,916	28,916	28,916	28,916				0		28,916				801	10/10/2024	2.....
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004		06/25/2020	Paydown.....		262,714	262,714	253,355	243,897		18,817		18,817		262,714				4,448	10/25/2034	1FM.....
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004		06/29/2020	Nationwide Mutual.....		7,019,697	7,276,084	7,016,873	6,754,939		354,821		354,821		7,109,761		(90,064)	(90,064)	131,747	10/25/2034	1FM.....
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		06/01/2020	Paydown.....		5,003	5,003	5,134	5,069		(66)		(66)		5,003				76	05/15/2048	1FM.....
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		06/29/2020	Nationwide Mutual.....		179,010	171,247	175,735	173,515		(327)		(327)		173,188		5,822	5,822	3,271	05/15/2048	1FM.....
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC		06/29/2020	Nationwide Mutual.....		2,142,142	2,000,000	2,059,906	2,034,835		(4,265)		(4,265)		2,030,570		111,572	111,572	40,283	12/15/2059	1FM.....
963320 AR 7	Whirlpool Corp Sr Nt 4.000% 03/01/24....		06/29/2020	Nationwide Mutual.....		4,219,596	4,000,000	4,206,250	4,113,598		(12,611)		(12,611)		4,100,988		118,608	118,608	132,444	03/01/2024	2FE.....
98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27.....		06/29/2020	Nationwide Mutual.....		3,307,674	3,000,000	2,986,310	2,989,109		622		622		2,989,731		317,943	317,943	71,750	09/12/2027	2FE.....
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21.....		06/29/2020	Nationwide Mutual.....		1,995,442	2,000,000	2,018,960	2,004,368		(1,122)		(1,122)		2,003,246		(7,804)	(7,804)	48,533	11/15/2021	2FE.....
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37.....		06/29/2020	Nationwide Mutual.....		2,816,264	2,000,000	1,932,480	1,944,350		861		861		1,945,211		871,053	871,053	79,644	05/15/2037	1FE.....
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39.....		06/29/2020	Nationwide Mutual.....		2,409,956	1,500,000	1,635,465	1,616,110		(1,445)		(1,445)		1,614,665		795,291	795,291	102,813	07/30/2039	1FE.....
941053 AH 3	Waste Connections Inc Sr Nt 4.250% 12/...	A	06/29/2020	Nationwide Mutual.....		1,775,448	1,500,000	1,698,219		(8,929)		(8,929)		1,689,290		86,158	86,158	36,833	12/01/2028	2FE.....	
941053 AJ 9	Waste Connections Inc Sr Nt 3.500% 05/...	A	06/29/2020	Nationwide Mutual.....		2,247,520	2,000,000	2,154,440		(6,586)		(6,586)		2,147,854		99,666	99,666	46,278	05/01/2029	2FE.....	
94106B AA 9	Waste Connections Inc Sr Nt 2.600% 02/...	A	06/29/2020	Nationwide Mutual.....		1,848,774	1,750,000	1,749,843		11		11		1,749,854		98,920	98,920	19,717	02/01/2030	2FE.....	
00507U AS 0	Actavis Funding SCS Sr Nt 3.800% 03/15...	D	05/14/2020	Tax Free Exchange.....		4,019,185	4,000,000	4,028,623	4,016,228		(1,044)		(1,044)		4,015,185		4,000	4,000	100,911	03/15/2025	2FE.....
05565Q DN 5	BP Capital Markets PLC Nt 3.279% 09/19...	D	06/29/2020	Nationwide Mutual.....		6,526,170	6,000,000	6,000,000	6,000,000				0		6,000,000		526,170	526,170	153,020	09/19/2027	1FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/...	C	06/20/2020	Redemption 100.0000.....		17,483	17,483	17,483	17,483				0		17,483				332	06/20/2031	1FE.....
21684A AA 4	Rabobank Nederland Sub Nt 4.625% 12/01	D	06/29/2020	Nationwide Mutual.....		5,710,784	5,180,000	5,231,420	5,203,202		(2,698)		(2,698)		5,200,504		510,280	510,280	138,421	12/01/2023	2FE.....

QE055

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
225313 AM 7	Credit Agricole SA Sub Nt 3.250% 01/14..	D	06/29/2020	Nationwide Mutual.....	.....	2,147,754	2,000,000	2,036,645	.....	.....	(1,305)	.....	(1,305)	.....	2,035,340	.....	112,414	112,414	29,792	01/14/2030	2FE.....
30217A AC 7	Experian Finance PLC Sr Nt 2.750% 03/0	D	06/29/2020	Nationwide Mutual.....	.....	5,218,680	5,000,000	4,948,500	4,948,733	.....	2,062	.....	2,062	.....	4,950,795	.....	267,885	267,885	76,007	03/08/2030	2FE.....
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28.....	C	06/29/2020	Nationwide Mutual.....	.....	5,627,705	5,000,000	4,967,600	4,974,575	.....	1,354	.....	1,354	.....	4,975,930	.....	651,775	651,775	160,417	01/29/2028	2FE.....
456873 AA 6	Ingersoll-Rand Lux Finance Nt 2.625% 0.	C	04/13/2020	Call 100.0000.....	.....	1,000,000	1,000,000	999,340	999,958	.....	36	.....	36	.....	999,994	.....	6	6	11,813	05/01/2020	2FE.....
88167A AC 5	Teva Pharmaceuticals NE Sr Nt 2.200% 0	C	06/29/2020	Nationwide Mutual.....	.....	1,260,360	1,296,000	1,293,862	1,255,111	40,199	217	.....	40,416	.....	1,295,527	.....	(35,167)	(35,167)	26,770	07/21/2021	3FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					315,371,387	288,588,891	306,083,170	270,469,045	40,199	(258,711)	.....	(218,512)	.....	299,876,440	.....	15,404,228	15,404,228	7,402,491	XXX	XXX
<b>Bonds - Unaffiliated Bank Loans</b>																					
000000 00 0	Messer Industries Initial Term B-1 Loan.....	..	06/30/2020	Redemption 100.0000.....	.....	12,000	12,000	12,060	12,055	.....	(55)	.....	(55)	.....	12,000	.....	.....	.....	255	03/01/2026	4FE.....
91136E AJ 4	United Rentals North America Term Ln Nt..	..	06/30/2020	Redemption 100.0000.....	.....	24,813	24,813	24,951	24,933	.....	(121)	.....	(121)	.....	24,813	.....	.....	.....	357	10/05/2025	2FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					36,813	36,813	37,011	36,988	0	(176)	.....	(176)	.....	36,813	.....	.....	.....	612	XXX	XXX
8399997.	Total - Bonds - Part 4.....					500,613,607	454,087,029	475,206,880	445,311,230	(5,875,766)	(478,425)	.....	(6,354,191)	1,026,360	468,423,114	(1,186,191)	32,099,773	30,913,582	9,785,695	XXX	XXX
8399999.	Total - Bonds.....					500,613,607	454,087,029	475,206,880	445,311,230	(5,875,766)	(478,425)	.....	(6,354,191)	1,026,360	468,423,114	(1,186,191)	32,099,773	30,913,582	9,785,695	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					500,613,607	XXX	475,206,880	445,311,230	(5,875,766)	(478,425)	.....	(6,354,191)	1,026,360	468,423,114	(1,186,191)	32,099,773	30,913,582	9,785,695	XXX	XXX

QE05.6

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

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

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

**NONE**

**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

**NONE**

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					0						

**NONE**

### SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
--	----------------------------	---------------------------	------------------	-----------------	----------------	-----------------------------------	--------------------	----------------------------------

**NONE**

QE09

## 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	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)
<b>NONE</b>																		

QE10

**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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>						
362334 BQ 6	GSA Home Equity Tr RMBS Ser 2006-3 Cl A.....		1FM.....	4,514	4,514	03/25/2036.....
81376G AC 4	Securitized AB Receivables LLC RMBS Ser.....		6FM.....	46,902	28,313	09/25/2036.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			51,416	32,827	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			51,416	32,827	XXX
<b>Totals</b>						
6499999	Total - Residential Mortgage-Backed Securities.....			51,416	32,827	XXX
7099999	Subtotal - Bonds.....			51,416	32,827	XXX
9999999	Totals.....			51,416	32,827	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(1,060,296) Book/Adjusted Carrying Value \$.....(1,058,151)
- Average balance for the year: Fair Value \$.....883,100 Book/Adjusted Carrying Value \$.....865,431
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....4,514 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....28,313

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of New York Mellon..... New York NY.....					.....12,657	.....58,835	.....179,628	XXX
Chase Bank..... Columbus, OH.....					.....(70,327,138)	.....(72,788,375)	.....(77,199,052)	XXX
Wells Fargo Bank..... Souderton, PA.....					.....(2,559)			XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(70,317,041)	.....(72,729,540)	.....(77,019,424)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(70,317,041)	.....(72,729,540)	.....(77,019,424)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(70,317,041)	.....(72,729,540)	.....(77,019,424)	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
------------	------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	--	----------------------------------

**NONE**



# SUPPLEMENT "A" TO SCHEDULE T

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	-	-	-	-	-	-	-	-
2. Alaska.....AK	-	-	-	-	-	-	-	-
3. Arizona.....AZ	-	-	-	-	-	-	-	-
4. Arkansas.....AR	-	-	-	-	-	-	-	-
5. California.....CA	-	-	-	-	(16,794)	-	-	30,649
6. Colorado.....CO	-	-	-	-	-	-	-	-
7. Connecticut.....CT	-	-	-	-	(15,165)	-	-	25,544
8. Delaware.....DE	-	-	-	-	-	-	-	-
9. District of Columbia.....DC	-	-	-	-	-	-	-	-
10. Florida.....FL	-	-	-	-	(1,543)	-	-	2,737
11. Georgia.....GA	-	-	-	-	(341)	-	-	480
12. Hawaii.....HI	-	-	-	-	-	-	-	-
13. Idaho.....ID	-	-	-	-	-	-	-	-
14. Illinois.....IL	-	-	-	-	-	-	-	-
15. Indiana.....IN	-	-	-	-	-	(60,000)	1	(59,593)
16. Iowa.....IA	-	-	-	-	-	-	-	-
17. Kansas.....KS	-	-	-	-	-	-	-	-
18. Kentucky.....KY	-	-	-	-	-	-	-	-
19. Louisiana.....LA	-	-	-	-	(504)	-	-	954
20. Maine.....ME	-	-	-	-	-	-	-	-
21. Maryland.....MD	-	-	-	-	(1,300)	-	-	2,498
22. Massachusetts.....MA	-	-	-	-	-	-	-	-
23. Michigan.....MI	-	-	-	-	(39)	-	-	40
24. Minnesota.....MN	-	-	-	-	-	-	-	-
25. Mississippi.....MS	-	-	-	-	-	-	-	-
26. Missouri.....MO	-	-	-	-	-	-	-	-
27. Montana.....MT	-	-	-	-	-	-	-	-
28. Nebraska.....NE	-	-	-	-	-	-	-	-
29. Nevada.....NV	-	-	-	-	-	-	-	-
30. New Hampshire.....NH	-	-	-	-	-	-	-	-
31. New Jersey.....NJ	-	-	-	-	(19,250)	500,000	1	37,069
32. New Mexico.....NM	-	-	-	-	-	-	-	(3,842)
33. New York.....NY	-	-	-	-	-	-	-	-
34. North Carolina.....NC	-	-	-	-	-	-	-	-
35. North Dakota.....ND	-	-	-	-	-	-	-	-
36. Ohio.....OH	-	-	-	-	-	-	-	-
37. Oklahoma.....OK	-	-	-	-	-	-	-	-
38. Oregon.....OR	-	-	-	-	-	-	-	-
39. Pennsylvania.....PA	-	-	-	-	-	-	-	-
40. Rhode Island.....RI	-	-	-	-	-	-	-	-
41. South Carolina.....SC	-	-	-	-	-	-	-	-
42. South Dakota.....SD	-	-	-	-	-	-	-	-
43. Tennessee.....TN	-	-	-	-	-	-	-	-
44. Texas.....TX	-	-	-	-	-	-	-	-
45. Utah.....UT	-	-	-	-	-	-	-	-
46. Vermont.....VT	-	-	-	-	-	-	-	-
47. Virginia.....VA	-	-	-	-	-	-	-	-
48. Washington.....WA	-	-	-	-	-	-	-	-
49. West Virginia.....WV	-	-	-	-	-	-	-	-
50. Wisconsin.....WI	-	-	-	-	-	-	-	-
51. Wyoming.....WY	-	-	-	-	-	-	-	-
52. American Samoa.....AS	-	-	-	-	-	-	-	-
53. Guam.....GU	-	-	-	-	-	-	-	-
54. Puerto Rico.....PR	-	-	-	-	-	-	-	-
55. US Virgin Islands.....VI	-	-	-	-	-	-	-	-
56. Northern Mariana Islands.....MP	-	-	-	-	-	-	-	-
57. Canada.....CAN	-	-	-	-	-	-	-	-
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(54,936)	440,000	2	36,536

**DETAILS OF WRITE-INS**

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



# SUPPLEMENT "A" TO SCHEDULE T

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

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

**Hospitals**

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

NONE

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

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

**NONE**

**DETAILS OF WRITE-INS**

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



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

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

**Other Health Care Facilities**

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

**NONE**

**DETAILS OF WRITE-INS**

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

**NONE**



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2020

NAIC Group Code.....140

NAIC Company Code.....41297

Company Name: SCOTTSDALE INSURANCE COMPANY

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

1. Monoline Policies	1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
	.....3,361,351	.....(3,311,595)	.....30,523

2. Commercial Multiple Peril (CMP) Packaged Policies

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