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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Nationwide Mutual Insurance Company

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

Organized under the Laws of Ohio , State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 12/06/1925 Commenced Business 04/14/1926

Statutory Home Office One West Nationwide Blvd. (Street and Number) , Columbus , OH 43215-2220 (City or Town, State and Zip Code)

Main Administrative Office One West Nationwide Blvd. (Street and Number)

Columbus , OH 43215-2220 (City or Town, State and Zip Code) , 614-249-7111 (Area Code) (Telephone Number)

Mail Address One West Nationwide Blvd., 1-04-701 (Street and Number or P.O. Box) , Columbus , OH 43215-2220 (City or Town, State and Zip Code)

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701 (Street and Number)

Columbus , OH 43215-2220 (City or Town, State and Zip Code) , 614-249-1545 (Area Code) (Telephone Number)

Internet Web Site Address www.nationwide.com

Statutory Statement Contact Arlene E. Swanson (Name) , 614-249-1545 (Area Code) (Telephone Number)

FinRpt@nationwide.com (E-mail Address) , 866-315-1430 (FAX Number)

OFFICERS

President & COO, Nationwide Ins	Mark Angelo Pizzi	Sr VP & Treasurer	David Patrick LaPaul
VP - Corp Governance & Secretary	Robert William Horner III		

OTHER

David Gerard Arango # President & COO - Titan Ins	Wesley Kim Austen President & COO - Allied	Paul Douglas Ballew Sr VP-Customer Insight/Analytic
David Alan Bano Sr VP-P&C Claims	James David Benson Sr VP - Controller	Mark Allen Berven Sr VP
Pamela Ann Biesecker Sr VP-Head of Taxation	William Joseph Burke # Sr VP - NF Brand Marketing	Roger Alan Craig Sr VP-Div General Cnsl
Robert James Dickson Sr VP - CIO IT Infrastructure	Thomas Williams Dietrich Sr VP-Div Gen Counsel	Gary Anthony Douglas Sr VP
Timothy Gerard Frommeyer Sr VP	Martha Lovette Frye Sr VP-P&C Cust Serv/Sales Sol	Mark Anthony Gaetano Sr VP-CIO Corp Apps
Peter Anthony Golato Sr VP-Indiv Prot Bus Head	Judith Lynn Greenstein Sr VP-President-NW Bank	Daniel Gerard Greteman # Sr VP - CIO ACS
Susan Jean Gueli Sr VP - CIO NF Systems	Melissa Doss Gutierrez # Sr VP - PCIO Sales Support	Harry Hansen Hallowell Sr VP - Chief Invest Off
Jennifer Marie Hanley # Sr VP - NI Brand Marketing	Patricia Ruth Hatler Exec VP & Chief Leg & Gov Off	Gordon Elliot Hecker # Sr VP - Corporate Marketing
Terri Lynn Hill Exec VP - Administration	Lawrence Allen Hilsheimer Pres/COO-NW Dir/Cust Sol	Matthew Eric Jauchius Exec VP - Chief Mkt & Strtgy Off
Michael Craig Keller Exec VP-Chief Info Officer	Gale Verdell King Exec VP - Chief Human Res Off	James Russell Korcykoski Sr VP - CIO NW Ins
Michael Patrick Leach Sr VP - CFO - P&C	Michael Allen Lex Sr VP-Pres-NW Nat Partners	Michael William Mahaffey Sr VP, Chief Risk Officer
Michael Dean Miller Exec VP	Kai Vincent Monahan Sr VP - Internal Audit	Gregory Stephen Moran Sr VP - Bus Trans Off
Sandra Lee Neely Sr VP-Div General Cnsl	Robert Joseph Puccio Sr VP-Assoc Services	Stephen Scott Rasmussen CEO
Sandra Lynn Rich # Sr VP-Chief Compliance Off	Jeff Millard Rommel # Sr VP-Field Operations IC	Jeffrey David Rouch Sr VP-Corp Rel
Mark Raymond Thresher Exec VP - CFO	Guruprasad Chitrapura Vasudeva # Sr VP - Ent. CTO	Kirt Alan Walker President & COO - Nationwide Fin

DIRECTORS OR TRUSTEES

Lewis Jackson Alphin	James Bernard Bachmann	Arthur Irving Bell
Timothy Joseph Corcoran	Yvonne Montgomery Curl	Kenneth Dale Davis
Keith William Eckel	Fred Charles Finney	Daniel Thomas Kelley
Mary Diane Koken	Lydia Micheaux Marshall	Terry Wayne McClure
Barry James Nalebuff	Ralph McDaniel Paige	Stephen Scott Rasmussen
Jeffrey Wade Zellers		

State of Ohio
County of Franklin
SS:

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

Mark Angelo Pizzi	Robert William Horner, III	David Patrick LaPaul
President & COO, Nationwide Ins	VP - Corp Governance & Secretary	Sr VP & Treasurer

Subscribed and sworn to before me this ______ day of April , 2011

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	9,717,570,540		9,717,570,540	10,131,695,556
2. Stocks:				
2.1 Preferred stocks	2,917,940		2,917,940	3,297,681
2.2 Common stocks	7,068,781,474		7,068,781,474	6,945,803,666
3. Mortgage loans on real estate:				
3.1 First liens	609,926,742		609,926,742	661,027,217
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	472,182,779		472,182,779	461,789,958
4.2 Properties held for the production of income (less $ 16,424,936 encumbrances)	55,163,495		55,163,495	55,140,043
4.3 Properties held for sale (less $ .... encumbrances)	1,893,530		1,893,530	1,893,531
5. Cash ($ (218,247,299)), cash equivalents ($ ....) and short-term investments ($ 288,477,331)	70,230,032		70,230,032	281,805,165
6. Contract loans (including $ .... premium notes)				
7. Derivatives	124,565,210		124,565,210	140,130,252
8. Other invested assets	2,929,044,538	46,861,334	2,882,183,204	2,557,982,542
9. Receivables for securities	109,857,221	100,745	109,756,476	3,267,738
10. Securities lending reinvested collateral assets	257,797,123	2,317,329	255,479,794	279,917,801
11. Aggregate write-ins for invested assets	1,090,216,719		1,090,216,719	1,071,131,594
12. Subtotals, cash and invested assets (Lines 1 to 11)	22,510,147,343	49,279,408	22,460,867,935	22,594,882,744
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	121,354,827	369,421	120,985,406	137,443,956
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,667,154,485	86,503,624	1,580,650,861	1,520,876,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	2,093,818,692	4,792,922	2,089,025,770	2,017,093,666
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	186,338,764		186,338,764	194,557,734
16.2 Funds held by or deposited with reinsured companies	416,904		416,904	456,389
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	85,615,236		85,615,236	112,521,090
18.2 Net deferred tax asset	1,528,295,379	672,943,129	855,352,250	911,610,917
19. Guaranty funds receivable or on deposit	33,707,023		33,707,023	34,066,606
20. Electronic data processing equipment and software	128,359,460		128,359,460	117,716,952
21. Furniture and equipment, including health care delivery assets ($ ....)	265,562,103	264,534,478	1,027,625	
22. Net adjustment in assets and liabilities due to foreign exchange rates	20,766		20,766	3,373
23. Receivables from parent, subsidiaries and affiliates	311,995,001	4,094,020	307,900,981	192,748,384
24. Health care ($ ....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	759,833,010	381,872,481	377,960,529	370,662,131
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,692,618,993	1,464,389,483	28,228,229,510	28,204,640,921
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	29,692,618,993	1,464,389,483	28,228,229,510	28,204,640,921
DETAILS OF WRITE-INS				
1101. Corporate owned investment value of life insurance	1,090,216,719		1,090,216,719	1,071,131,594
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	1,090,216,719		1,090,216,719	1,071,131,594
2501. Miscellaneous assets	139,496,460	71,203,358	68,293,102	50,308,752
2502. Agent benefit investment value of life insurance and annuity contracts	161,237,967		161,237,967	161,649,412
2503. Recoupment receivables	(134,206)		(134,206)	78,444
2598. Summary of remaining write-ins for Line 25 from overflow page	459,232,789	310,669,123	148,563,666	158,625,523
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	759,833,010	381,872,481	377,960,529	370,662,131

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,006,394,905)	6,542,338,202	6,777,680,705
2.	Reinsurance payable on paid losses and loss adjustment expenses	636,147,338	636,136,367
3.	Loss adjustment expenses	1,408,874,237	1,419,647,911
4.	Commissions payable, contingent commissions and other similar charges	230,423,674	261,166,026
5.	Other expenses (excluding taxes, licenses and fees)	58,610,291	82,552,761
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	93,958,499	109,112,513
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ 5,047,207 and interest thereon $	5,047,207	4,968,769
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,244,373,549 and including warranty reserves of $ 37,094,922)	4,575,070,745	4,633,460,895
10.	Advance premium	118,956,125	100,741,288
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	4,622,490	4,406,424
12.	Ceded reinsurance premiums payable (net of ceding commissions)	665,157,727	635,172,805
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	604,332,787	722,689,012
15.	Remittances and items not allocated	181,698,866	104,491,092
16.	Provision for reinsurance	22,281,892	22,281,892
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	121,898,661	118,517,969
20.	Derivatives	36,320,292	50,951,565
21.	Payable for securities	60,281,546	52,896,225
22.	Payable for securities lending	264,792,050	288,267,269
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,631,144,692	1,593,354,794
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,261,957,321	17,618,496,282
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	17,261,957,321	17,618,496,282
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	229,633,536	265,492,767
33.	Surplus notes	2,200,000,000	2,200,000,000
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	8,536,638,653	8,120,651,872
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	10,966,272,189	10,586,144,639
38.	Totals (Page 2, Line 28, Col. 3)	28,228,229,510	28,204,640,921
	DETAILS OF WRITE-INS		
2501.	Agent's security fund reserves	1,327,254,838	1,325,240,615
2502.	Miscellaneous liabilities	23,532,789	1,620,723
2503.	Contingent suit liabilities	11,125,258	10,548,050
2598.	Summary of remaining write-ins for Line 25 from overflow page	269,231,807	255,945,406
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,631,144,692	1,593,354,794
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.	Amortized discount of surplus notes	(97,897,423)	(98,055,506)
3202.	SSAP 10 DTA	327,530,959	363,548,273
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	229,633,536	265,492,767

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 893,299,571)	897,569,975	923,768,937	3,682,319,617
	1.2 Assumed (written $ 2,832,401,732)	2,885,785,836	2,952,577,556	11,692,378,355
	1.3 Ceded (written $ 822,460,785)	821,840,598	830,174,840	3,290,069,298
	1.4 Net (written $ 2,903,240,518)	2,961,515,213	3,046,171,653	12,084,628,674
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,680,229,336):			
	2.1 Direct	379,119,805	414,339,765	1,801,519,466
	2.2 Assumed	1,554,024,121	1,646,593,362	7,018,045,714
	2.3 Ceded	433,369,636	441,524,096	1,880,400,638
	2.4 Net	1,499,774,290	1,619,409,031	6,939,164,542
3.	Loss adjustment expenses incurred	309,325,843	304,104,334	1,250,343,457
4.	Other underwriting expenses incurred	1,002,812,039	993,023,208	4,025,670,942
5.	Aggregate write-ins for underwriting deductions		(282,106)	(282,106)
6.	Total underwriting deductions (Lines 2 through 5)	2,811,912,172	2,916,254,467	12,214,896,835
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	149,603,041	129,917,185	(130,268,161)
	INVESTMENT INCOME			
9.	Net investment income earned	80,406,259	138,025,747	379,200,114
10.	Net realized capital gains (losses) less capital gains tax of $ 6,816,246	23,072,503	(10,661,083)	19,412,545
11.	Net investment gain (loss) (Lines 9 + 10)	103,478,762	127,364,664	398,612,659
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 606,161 amount charged off $ 14,399,912)	(13,793,751)	(12,738,365)	(61,372,737)
13.	Finance and service charges not included in premiums	37,158,227	40,713,181	156,685,722
14.	Aggregate write-ins for miscellaneous income	15,522,649	12,331,061	45,020,456
15.	Total other income (Lines 12 through 14)	38,887,125	40,305,877	140,333,441
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	291,968,928	297,587,726	408,677,939
17.	Dividends to policyholders	1,713,898	1,953,142	5,449,530
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)	290,255,030	295,634,584	403,228,409
19.	Federal and foreign income taxes incurred	19,996,343	(33,984,618)	(21,616,615)
20.	Net income (Line 18 minus Line 19)(to Line 22)	270,258,687	329,619,202	424,845,024
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	10,586,144,639	9,475,043,410	9,475,043,410
22.	Net income (from Line 20)	270,258,687	329,619,202	424,845,024
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,131,368	165,548,542	250,238,472	742,307,771
25.	Change in net unrealized foreign exchange capital gain (loss)	1,822,627	3,384,376	4,585,376
26.	Change in net deferred income tax	(30,607,797)	(110,836,677)	(32,444,777)
27.	Change in nonadmitted assets	10,549,592	27,175,000	(58,777,472)
28.	Change in provision for reinsurance			(9,345,960)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles		1,520,549	
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(37,444,101)	(3,051,317)	39,931,268
38.	Change in surplus as regards policyholders (Lines 22 through 37)	380,127,550	498,049,605	1,111,101,230
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	10,966,272,189	9,973,093,015	10,586,144,639
	DETAILS OF WRITE-INS			
0501.	Loss based assessment payables		(282,106)	(282,106)
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)		(282,106)	(282,106)
1401.	Change in contingent suit liabilities	(577,209)	8,139,847	22,819,016
1402.	Other miscellaneous expenses	16,099,858	4,191,214	22,201,440
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	15,522,649	12,331,061	45,020,456
3701.	Amortized discount of surplus notes	158,083	280,383	18,698,575
3702.	Goodwill amortization	(1,584,870)	(1,584,870)	(6,339,479)
3703.	Change in surplus - SRP additional minimum liabilities			(24,809,672)
3798.	Summary of remaining write-ins for Line 37 from overflow page	(36,017,314)	(1,746,830)	52,381,844
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(37,444,101)	(3,051,317)	39,931,268

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,821,965,612	2,934,536,435	12,026,340,887
2.	Net investment income	142,965,558	168,814,034	492,953,249
3.	Miscellaneous income	24,428,709	66,742,902	180,051,158
4.	Total (Lines 1 to 3)	2,989,359,879	3,170,093,371	12,699,345,294
5.	Benefit and loss related payments	1,726,886,851	1,706,015,426	7,209,640,861
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,385,763,176	1,355,775,476	5,361,184,754
8.	Dividends paid to policyholders	1,497,832	2,054,396	6,542,878
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(93,265)	(48,612,272)	(245,781,452)
10.	Total (Lines 5 through 9)	3,114,054,594	3,015,233,026	12,331,587,041
11.	Net cash from operations (Line 4 minus Line 10)	(124,694,715)	154,860,345	367,758,253
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	849,179,902	427,302,227	1,407,646,500
	12.2 Stocks	3,127,810	6,114,406	201,188,833
	12.3 Mortgage loans	49,913,549	69,612,392	186,025,203
	12.4 Real estate			1,612,438
	12.5 Other invested assets	87,052,319	107,672,067	309,963,273
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	33,671	1,343,593	13,944,599
	12.7 Miscellaneous proceeds	(491,500)	128,736,610	43,377,277
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	988,815,751	740,781,295	2,163,758,123
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	379,786,130	946,412,613	1,940,873,114
	13.2 Stocks	3,625,628	7,872,271	241,053,741
	13.3 Mortgage loans	719,237	34,931,991	120,107,629
	13.4 Real estate	17,043,906	(756,860)	12,200,957
	13.5 Other invested assets	361,240,023	84,086,094	1,032,626,954
	13.6 Miscellaneous applications	135,634,690	1,082,653	5,936,703
	13.7 Total investments acquired (Lines 13.1 to 13.6)	898,049,614	1,073,628,762	3,352,799,098
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)	90,766,137	(332,847,467)	(1,189,040,975)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	78,438	93,739	37,880
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(177,724,993)	(269,447,657)	147,357,302
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(177,646,555)	(269,353,918)	147,395,182
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(211,575,133)	(447,341,040)	(673,887,540)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	281,805,165	955,692,705	955,692,705
	19.2 End of period (Line 18 plus Line 19.1)	70,230,032	508,351,665	281,805,165

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

C. Accounting Policies

7. Investment in subsidiary and affiliated companies are stated as follows:

With the exception of Nationwide Corporation (NC), the admitted investments in all subsidiary, controlled, and affiliated (SCA) entities are valued using an equity method approach. Under this approach, investments in insurance affiliated companies are stated at underlying statutory equity value adjusted for unamortized goodwill. Investments in non-insurance affiliated companies that have no significant ongoing operations other than to hold assets that are primarily for the direct or indirect benefit or use of the reporting entity or its affiliates are stated at audited GAAP equity adjusted to a statutory basis of accounting. Investments in non-insurance affiliated companies that have significant ongoing operations beyond holding assets that are primarily for the direct or indirect benefit or use of the reporting entity or its affiliates are stated at audited GAAP equity. Investments in subsidiaries formerly traded on a major stock exchange are stated at discounted market. Unaudited affiliated companies of the reporting entity or its affiliates are non-admitted under prescribed SAP accounting practices. Goodwill arising from the acquisition of subsidiaries or affiliated companies is amortized over a period of ten years. Unamortized goodwill at March 31, 2011 was $1.4 billion of which $510.2 million was nonadmitted because total unamortized goodwill exceeded 10% of adjusted policyholders' surplus as of the end of the prior quarter.

Note 2 - Accounting Changes and Corrections of Errors

No change.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

No change.

Note 5 - Investments

A. Mortgage Loans

No change.

B. Troubled Debt Restructuring for Creditors

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

2. Not applicable.

3. The following table summarizes other-than-temporary impairments for loan-backed securities held at the end of the quarter based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities:

(1) CUSIP	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized Other-Than-Temporary Impairment	(5) Amortized Cost After Other-Than-Temporary Impairment	(6) Fair Value at time of OTTI	(7) Date of Financial Statement Where Reported
021460AC4	$ 250,057	$ 132,096	$ 117,960	$ 132,096	$ 78,217	Q1 '11
12638PAB5	$ 5,819,844	$ 5,714,622	$ 105,222	$ 5,714,622	$ 4,309,430	Q1 '11
126694WE4	$ 8,461,849	$ 8,078,925	$ 382,924	$ 8,078,925	$ 6,021,810	Q1 '11
61748HLC3	$ 12,757,587	$ 12,222,473	$ 535,115	$ 12,222,473	$ 10,222,865	Q1 '11
761143AD8	$ 6,091,061	$ 5,214,659	$ 876,401	$ 5,214,659	$ 4,079,286	Q1 '11
872227AA1	$ 8,660,830	$ 8,073,405	$ 587,426	$ 8,073,405	$ 5,655,022	Q1 '11
93362FAB9	$ 9,111,617	$ 8,920,818	$ 190,799	$ 8,920,818	$ 6,747,340	Q1 '11
021460AC4	$ 460,770	$ 303,199	$ 157,570	$ 303,199	$ 126,740	Q4 '10
12638PAB5	$ 6,100,735	$ 5,915,194	$ 185,542	$ 5,915,194	$ 4,193,254	Q4 '10
126694WE4	$ 8,854,248	$ 8,618,408	$ 235,841	$ 8,618,408	$ 6,013,208	Q4 '10
32052WAC3	$ 4,884,150	$ 4,736,780	$ 147,370	$ 4,736,780	$ 4,034,903	Q4 '10
61748HLC3	$ 13,180,479	$ 13,021,231	$ 159,248	$ 13,021,231	$ 9,278,388	Q4 '10
74041EAC9	$ 4,136,810	$ 74,844	$ 4,061,965	$ 74,844	$ 13,123	Q4 '10
741382AC9	$ 1,811,237	$ 1,701,021	$ 110,216	$ 1,701,021	$ 779,000	Q4 '10
93362FAB9	$ 9,301,315	$ 9,111,617	$ 189,698	$ 9,111,617	$ 6,545,430	Q4 '10
021460AC4	$ 669,203	$ 502,211	$ 166,992	$ 502,211	$ 253,410	Q3 '10
32052WAC3	$ 5,174,185	$ 5,111,048	$ 63,137	$ 5,111,048	$ 4,086,865	Q3 '10
45254NMY0	$ 5,019,032	$ 4,887,726	$ 131,306	$ 4,887,726	$ 3,741,829	Q3 '10
74041EAC9	$ 5,034,032	$ 4,120,377	$ 913,655	$ 4,120,377	$ 171,548	Q3 '10
75115LAA5	$ 7,791,416	$ 7,761,035	$ 30,381	$ 7,761,035	$ 4,426,983	Q3 '10
785778HD6	$ 2,324,719	$ 2,252,216	$ 72,503	$ 2,252,216	$ 1,062,539	Q3 '10
872227AA1	$ 9,757,041	$ 8,985,229	$ 771,812	$ 8,985,229	$ 4,641,946	Q3 '10
01448YAE3	$ 1,681,435	$ 784,802	$ 896,633	$ 784,802	$ 126,687	Q2 '10
126694WE4	$ 9,268,692	$ 9,161,019	$ 107,674	$ 9,161,019	$ 6,316,163	Q2 '10

NOTES TO FINANCIAL STATEMENTS

74040XAC8	$ 13,833,758	$ 13,668,904	$ 164,854	$ 13,668,904	$ 6,042,624	Q2 '10
01448YAE3	$ 3,291,254	$ 1,658,520	$ 1,632,734	$ 1,658,520	$ 126,114	Q1 '10
021460AC4	$ 1,421,478	$ 779,778	$ 641,700	$ 779,778	$ 747,962	Q1 '10
07388QAH2	$ 13,571,794	$ 12,204,524	$ 1,367,270	$ 12,204,524	$ 8,038,029	Q1 '10
12638PAB5	$ 6,752,590	$ 6,603,412	$ 149,178	$ 6,603,412	$ 4,938,885	Q1 '10
126694WE4	$ 10,086,750	$ 9,446,445	$ 640,305	$ 9,446,445	$ 6,476,553	Q1 '10
61748HLC3	$ 14,528,472	$ 14,232,317	$ 296,155	$ 14,232,317	$ 10,293,889	Q1 '10
74040XAC8	$ 15,586,463	$ 13,773,095	$ 1,813,368	$ 13,773,095	$ 6,151,250	Q1 '10
87246AAG3	$ 3,686,871	$ 3,540,949	$ 145,922	$ 3,540,949	$ 1,831,970	Q1 '10
01448YAE3	$ 3,664,500	$ 3,246,680	$ 417,820	$ 3,246,680	$ 125,000	Q4 '09
12638PAB5	$ 7,303,464	$ 7,155,889	$ 147,575	$ 7,155,889	$ 5,225,329	Q4 '09
75903EAA7	$ 1,031,294	$ 723,518	$ 307,776	$ 723,518	$ 32,900	Q4 '09
741382AC9	$ 3,240,865	$ 1,815,111	$ 1,425,754	$ 1,815,111	$ 1,338,500	Q4 '09
74040XAC8	$ 16,774,503	$ 15,586,463	$ 1,188,040	$ 15,586,463	$ 5,505,500	Q4 '09
61748HLC3	$ 15,296,407	$ 15,170,238	$ 126,169	$ 15,170,238	$ 10,829,054	Q4 '09
86363GAJ3	$ 22,721,568	$ 21,154,554	$ 1,567,014	$ 21,154,554	$ 14,154,095	Q4 '09
93362FAB9	$ 10,025,252	$ 9,301,315	$ 723,937	$ 9,301,315	$ 7,221,130	Q4 '09
01448YAE3	$ 3,163,245	$ 3,664,500	$ (501,225)	$ 3,664,500	$ 836,966	Q3 '09
021460AC4	$ 1,757,684	$ 1,635,028	$ 122,655	$ 1,635,028	$ 1,248,636	Q3 '09
02149DAJ8	$ 8,245,442	$ 7,868,934	$ 376,508	$ 7,868,934	$ 5,766,450	Q3 '09
05948KX79	$ 16,846,906	$ 16,600,455	$ 246,451	$ 16,600,455	$ 13,349,284	Q3 '09
741382AC9	$ 3,221,105	$ 3,471,909	$ (250,804)	$ 3,471,909	$ 1,818,202	Q3 '09
059512AE3	$ 39,371,004	$ 39,253,676	$ 117,328	$ 39,253,676	$ 32,765,040	Q3 '09
07386HMD0	$ 9,733,305	$ 9,340,745	$ 392,560	$ 9,340,745	$ 5,478,441	Q3 '09
12638PAB5	$ 7,978,024	$ 7,777,766	$ 200,258	$ 7,777,766	$ 5,287,683	Q3 '09
126686AC8	$ 1,698,091	$ 2,268,179	$ (570,088)	$ 2,268,179	$ 2,178,721	Q3 '09
126694WE4	$ 11,119,323	$ 10,653,516	$ 465,807	$ 10,653,516	$ 5,755,148	Q3 '09
59549RAC8	$ 6,567,971	$ 5,523,451	$ 1,044,520	$ 5,523,451	$ 5,337,046	Q3 '09
65536HCQ9	$ 7,000,874	$ 6,821,728	$ 179,145	$ 6,821,728	$ 5,355,231	Q3 '09
74040XAC8	$ 17,336,254	$ 16,774,503	$ 561,752	$ 16,774,503	$ 5,206,080	Q3 '09
74041CAB5	$ 7,305,942	$ 6,694,493	$ 611,450	$ 6,694,493	$ 1,865,002	Q3 '09
74042EAB0	$ 10,671,731	$ 9,710,602	$ 961,129	$ 9,710,602	$ 2,612,119	Q3 '09
74042WAB0	$ 8,600,880	$ 7,912,026	$ 688,854	$ 7,912,026	$ 3,901,108	Q3 '09
75115LAA5	$ 8,913,175	$ 8,863,685	$ 49,490	$ 8,863,685	$ 4,258,491	Q3 '09
87246AAH1	$ 3,885,140	$ 3,755,404	$ 129,736	$ 3,755,404	$ 1,024,968	Q3 '09
89234NAB6	$ 1,216,000	$ 3,068,465	$ (1,852,465)	$ 3,068,465	$ 1,200,778	Q3 '09
93363PAA8	$ 7,510,292	$ 7,454,148	$ 56,144	$ 7,454,148	$ 5,972,936	Q3 '09
Total			$ 26,982,167			

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	$	(1,384,568)
2. 12 Months or Longer	$	(119,787,642)

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

1. Less than 12 Months	$	35,347,436
2. 12 Months or Longer	$	529,429,615

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, 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, 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 other-than-temporarily impaired.

E. Repurchase Agreements

No change.

F. Real Estate

No change.

G. Low-Income Housing Tax Credits

No change.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No change.

Note 7 - Investment Income

No change.

Note 8 - Derivative Instruments

No change.

Note 9 - Income Taxes

No change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

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

On January 3, the Company entered into a repurchase agreement with Nationwide Advantage Mortgage Company for $175 million.

On January 21, and February 18, the Company made $4.75 million capital contributions to Nationwide Realty Investors.

On March 29, the Company made a $275 million contribution to OYS Fund, LLC, an affiliated company. OYS Fund, LLC is a hedge fund of funds managed by a third party.

Note 11 - Debt

No change.

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

No change.

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

No change.

Note 14 – Contingencies

No change.

Note 15 - Leases

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfers and Servicing of Financial Assets

No change.

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

No change.

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

No change.

Note 20 – Fair Value Measurements

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 assets and liabilities measured and reported at fair value in the quarterly statement 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 fair value hierarchy levels are as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date.

NOTES TO FINANCIAL STATEMENTS

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.

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 estimate about 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.

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

For bonds and marketable stocks for which market quotations are available, the Company generally uses independent pricing services to assist in determining the fair value measurement.

The Company's investments in corporate debt securities, mortgage-backed securities and other asset-backed securities are valued with the assistance of independent pricing services and non-binding broker quotes. The Company's policy is to give priority to pricing obtained from our primary independent pricing service. In the event that pricing information is not available from an independent pricing service, non-binding broker quotes are used to assist in the valuation of the investments. In many cases, only one broker quote is available. The Company's policy is generally not to adjust the values obtained from brokers.

Broker quotes are considered unobservable inputs 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 such that generally only one quotation is available. As the brokers often do not provide the necessary transparency into their quotes and methodologies, the Company periodically performs reviews and tests to ensure that quotes are a reasonable estimate of the investments fair value.

For investments valued with the assistance of independent pricing services, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies these investments accordingly in the fair value hierarchy. The Company periodically reviews and tests the pricing and related methodologies obtained from these independent pricing services against secondary sources to ensure that management can validate the investment's fair value and related fair value hierarchy categorization. If large variances are observed between the price obtained from the independent pricing services and secondary sources, the Company analyzes the causes driving the variance.

For certain bonds not priced by independent services (e.g., private placement securities without quoted market prices) a corporate pricing matrix or internally developed pricing model is most often used. The corporate pricing matrix is developed using private spreads for corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a 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 security. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Assets measured and reported at fair value as of March 31, 2011:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
U.S. Government bonds	-	-	-	-
States, Territories and Possessions	-	-	-	-
Political subdivisions	-	-	-	-
Special revenues	-	14,941,049	-	14,941,049
Hybrid Securities	-	4,625,000	-	4,625,000
Credit tenant loans	-	2,090,814	-	2,090,814
Industrial & Misc.	-	259,309,805	58,895,099	318,204,904
Total Bonds	**-**	**280,966,668**	**58,895,099**	**339,861,767**
Sec Lending	-	6,410,232	-	6,410,232
Preferred Stocks	-	-	261,840	261,840
Common Stocks	73,664,163	-	42,537,086	116,201,249
Loans held for sale	-	-	34,831,657	34,831,657
Derivative Assets	600,982	124,565,209	-	125,166,191
Total Assets at Fair Value	**74,265,145**	**411,942,109**	**136,525,681**	**622,732,935**
Liabilities				
Derivatives Liabilities	6,818,294	20,912,811	-	27,731,105
Total Liabilities	**6,818,294**	**20,912,811**	**-**	**27,731,105**

Transfers: Level 1 and Level 2

The Company did not have significant transfers between Level 1 and Level 2 during the three months ended March 31, 2011.

NOTES TO FINANCIAL STATEMENTS

Assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurements for the three months ended March 31, 2011:

	Balance as of 12/31/2010	Net Investment Gain/Loss		Activity During the Period	Transfers Into Level 3	Transfers Out of Level 3	Balance as of 3/31/2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales, and settlements			
Assets at Fair Value							
U.S. Government bonds	-	-	-	-	-	-	-
States, Territories and Possessions	-	-	-	-	-	-	-
Political subdivisions	-	-	-	-	-	-	-
Special revenues	-	-	-	-	-	-	-
Hybrid Securities	-	-	-	-	-	-	-
Credit tenant loans	-	-	-	-	-	-	-
Industrial and miscellaneous	68,043,585	(6,477)	4,013,605	(6,626,740)	-	(6,528,875)	58,895,099
Total Bonds	**68,043,585**	**(6,477)**	**4,013,605**	**(6,626,740)**	**-**	**(6,528,875)**	**58,895,099**
Sec Lending	-	-	-	-	-	-	-
Preferred Stocks	256,581	-	5,259	-	-	-	261,840
Common Stocks	40,424,102	4,047	2,112,924	(4,047)	60	-	42,537,086
Loans held for sale	33,022,812	903,273	1,895,206	(989,634)	-	-	34,831,657
Derivative Assets	-	-	-	-	-	-	-
Total Assets at Fair Value	**141,747,080**	**900,843**	**8,026,994**	**(7,620,421)**	**60**	**(6,528,875)**	**136,525,681**
Liabilities at Fair Value							
Derivatives Liabilities	-	-	-	-	-	-	-
Total Liabilities at Fair Value	**-**	**-**	**-**	**-**	**-**	**-**	**-**

Transfers: Level 3

Assets and liabilities are included in this roll forward table because their fair value categorizations are deemed to be Level 3 at either March 31, 2011 and/or December 31, 2010 and (1) they are items consistently reported at fair value (e.g., common stocks, certain derivatives, certain separate account assets), or (2) they are items that are reported at fair value due to the application of "lower of amortized cost or fair value" rules applicable to securities with lower NAIC ratings designations. Transfers out of Level 3 were due to pricing increases on bonds previously carried at fair value now carried at amortized cost under the application of "lower of amortized cost or fair value" rules.

Note 21 - Other Items

No change.

Note 22 - Events Subsequent

The Company is currently assessing the impact of several weather related events that occurred during the month of April, which may be material to the results of operations.

Note 23 - Reinsurance

No change.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No change.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

No change.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 - Premium Deficiency Reserves

No change.

Note 31 - High Deductibles

No change.

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

No change.

Note 33 - Asbestos/Environmental Reserves

No change.

NOTES TO FINANCIAL STATEMENTS

Note 34 - Subscriber Savings Accounts

No change.

Note 35 - Multiple Peril Crop Insurance

No change.

Note 36 – Financial Guaranty Insurance

A. and B. 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. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the 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. 12/31/2006

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. 12/31/2006

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). 03/29/2008

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 by 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 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 Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC
Nationwide Bank	Columbus, OH	NO	NO	YES	NO	NO
Nationwide Investment Services Corp.	Columbus, OH	NO	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	NO	YES
Nationwide Securities, LLC	Dublin, OH	NO	NO	NO	NO	YES
Nationwide SA Capital Trust	King of Prussia, PA	NO	NO	NO	NO	YES
Nationwide Fund Advisors	King of Prussia, PA	NO	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	King of Prussia, PA	NO	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	NO	YES

GENERAL INTERROGATORIES

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:

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 697,630,133

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$ 3,020,000	$ 2,635,000
14.23	Common Stock	$ 6,835,815,813	$ 6,952,580,233
14.24	Short-Term Investments	$	$ 160,862,506
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 874,994,569	$ 884,796,323
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,713,830,382	$ 8,000,874,062
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Royal Trust	77 King St. West, 10th Flr., Toronto, ON M5W 1p9

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution.	One Nationwide Blvd., Columbus, OH 43215

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

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 [X] N/A [ ]
   If yes, attach an explanation.

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Non-renewable for stated reasons only	10.3	6.470	288,247			288,247	(9,030)			(9,030)
		TOTAL	288,247			288,247	(9,030)			(9,030)

5. Operating Percentages:

   5.1 A&H loss percent 76.000 %

   5.2 A&H cost containment percent %

   5.3 A&H expense percent excluding cost containment expenses 20.000 %

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

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

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date $

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)

NONE

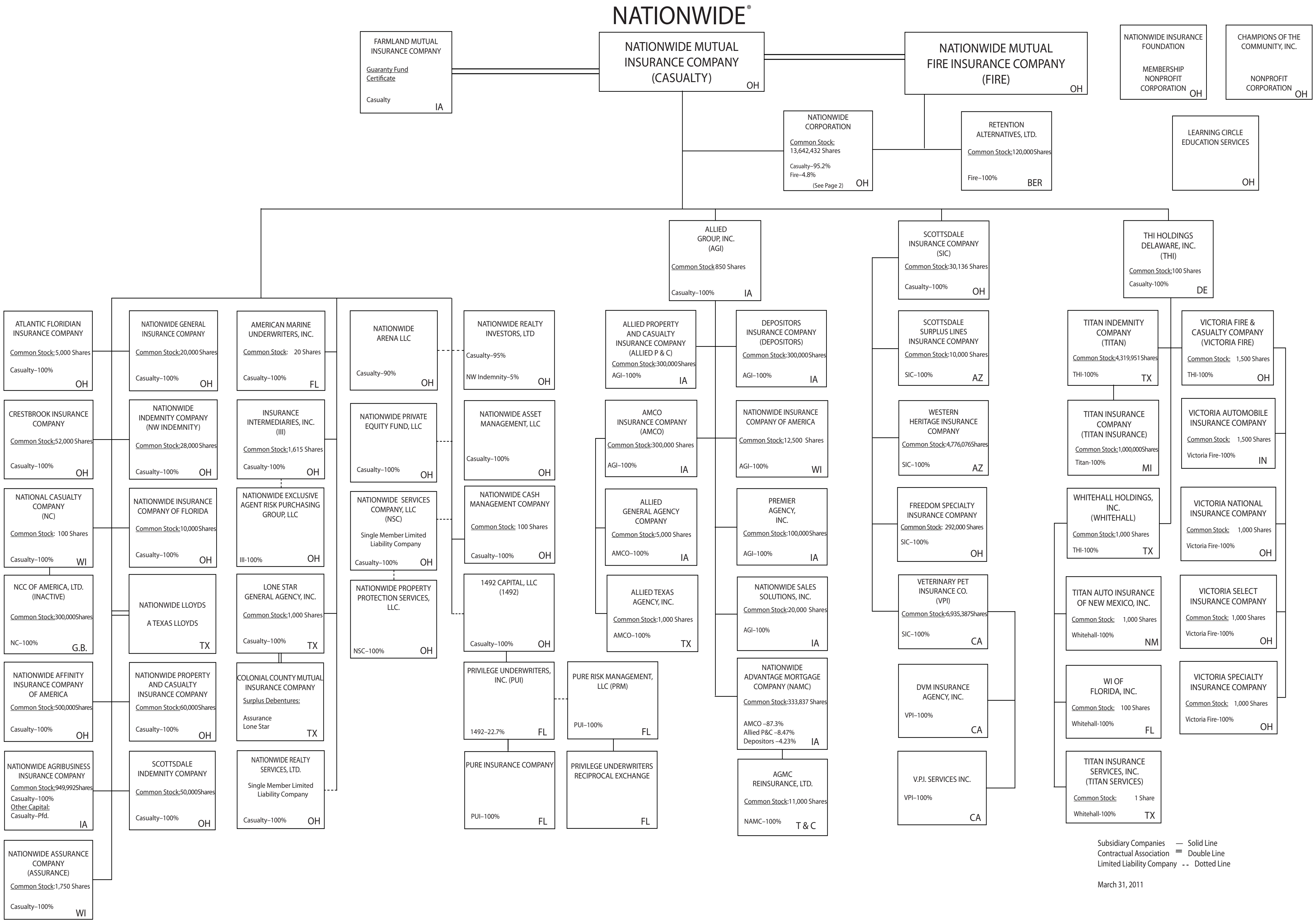
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

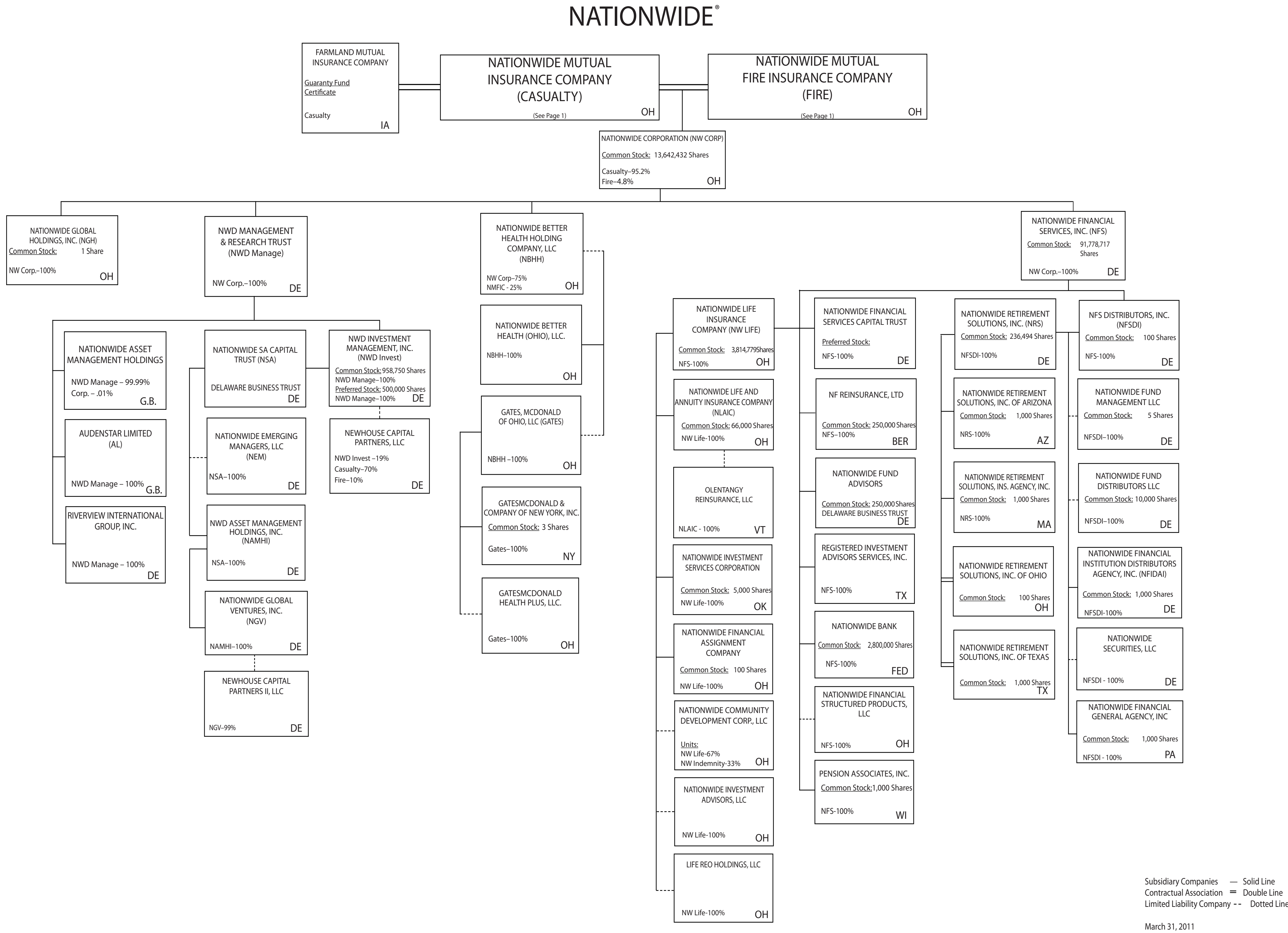
Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
	States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama AL	L	2,365,297	3,170,574	1,405,525	1,473,688	8,394,968	11,257,876
2.	Alaska AK	L	34,720	26,795	20,120	7,685	22,763	79,301
3.	Arizona AZ	L	3,404,045	3,626,359	2,663,038	5,015,179	19,523,204	23,780,156
4.	Arkansas AR	L	16,346,695	16,825,396	8,290,498	9,513,594	17,531,561	20,800,672
5.	California CA	L	65,574,816	66,000,980	29,413,813	29,894,233	172,285,428	199,044,750
6.	Colorado CO	L	4,812,387	4,813,535	2,818,490	2,681,829	20,339,033	21,926,672
7.	Connecticut CT	L	27,327,868	30,777,389	17,254,874	18,947,218	92,254,972	92,655,890
8.	Delaware DE	L	21,285,270	20,578,186	13,244,098	11,868,230	42,039,540	42,172,998
9.	District of Columbia DC	L	2,240,067	2,251,394	1,065,584	901,100	4,284,834	5,591,824
10.	Florida FL	L	4,622,697	10,503,338	8,931,683	8,952,087	96,953,817	103,895,661
11.	Georgia GA	L	2,716,928	2,845,587	2,563,548	1,498,971	11,766,429	12,861,489
12.	Hawaii HI	L	24,839	(16,729)	18,598	23,907	46,925	32,797
13.	Idaho ID	L	1,744,939	1,968,362	583,558	845,141	5,288,778	5,251,561
14.	Illinois IL	L	4,977,929	5,409,294	3,006,260	4,905,806	19,261,076	23,349,546
15.	Indiana IN	L	9,724,761	9,747,780	4,063,374	3,844,310	23,255,153	20,309,929
16.	Iowa IA	L	28,776,069	29,127,895	11,626,483	13,233,999	52,014,848	52,127,397
17.	Kansas KS	L	10,711,324	9,952,860	4,586,712	4,303,987	17,088,204	21,585,716
18.	Kentucky KY	L	9,715,981	11,027,111	4,939,668	5,785,336	17,311,270	18,163,572
19.	Louisiana LA	L	138,929	168,393	13,096	1,066,623	309,795	295,067
20.	Maine ME	L	646,022	616,357	376,737	547,477	2,185,669	3,323,600
21.	Maryland MD	L	47,768,996	53,224,663	25,095,993	31,611,883	123,764,252	143,972,330
22.	Massachusetts MA	L	236,956	156,898	351,196	274,883	977,193	828,880
23.	Michigan MI	L	1,023,247	1,096,070	1,032,022	1,920,089	24,519,220	20,076,378
24.	Minnesota MN	L	4,234,838	4,300,533	2,331,272	3,178,073	14,621,227	15,115,210
25.	Mississippi MS	L	11,047,732	12,731,773	5,187,835	5,952,598	21,696,767	26,880,068
26.	Missouri MO	L	7,807,630	7,532,829	3,050,055	4,630,884	23,532,931	21,876,782
27.	Montana MT	L	2,010,695	1,636,342	550,341	771,913	2,195,585	2,731,468
28.	Nebraska NE	L	16,899,988	15,460,957	3,279,483	3,236,585	15,701,519	16,571,796
29.	Nevada NV	L	3,521,587	3,798,750	2,800,384	3,127,066	15,315,247	20,629,616
30.	New Hampshire NH	L	3,270,460	3,823,742	1,684,973	2,606,948	8,776,039	9,661,053
31.	New Jersey NJ	E	263,879	230,213	514,762	372,563	44,764,981	43,031,303
32.	New Mexico NM	L	1,602,692	2,068,609	986,306	688,012	5,515,536	5,347,295
33.	New York NY	L	35,185,563	39,519,505	27,613,928	24,922,776	152,575,135	179,051,414
34.	North Carolina NC	L	124,139,275	131,020,163	64,599,289	69,292,776	192,554,868	227,196,400
35.	North Dakota ND	L	1,909,395	1,640,212	1,757,588	685,261	2,494,039	4,063,328
36.	Ohio OH	L	93,223,287	51,846,802	45,509,900	27,049,338	121,927,272	105,302,770
37.	Oklahoma OK	L	390,123	330,716	230,878	278,851	633,967	410,593
38.	Oregon OR	L	3,562,797	4,254,411	1,848,780	2,446,978	7,866,010	10,384,472
39.	Pennsylvania PA	L	82,340,755	93,612,258	52,281,069	55,820,778	485,666,171	538,900,718
40.	Rhode Island RI	L	11,237,938	12,226,398	7,089,270	7,968,203	27,136,829	30,509,910
41.	South Carolina SC	L	25,575,864	27,876,694	14,593,163	16,198,080	39,617,107	43,795,164
42.	South Dakota SD	L	2,639,227	2,620,525	976,538	821,457	11,780,119	12,743,699
43.	Tennessee TN	L	18,690,339	21,164,867	9,903,969	12,964,767	33,271,380	38,248,291
44.	Texas TX	L	40,122,039	46,723,820	23,026,720	24,898,295	56,108,186	69,746,176
45.	Utah UT	L	2,081,756	2,597,375	1,869,181	1,634,223	7,423,566	9,813,715
46.	Vermont VT	L	3,685,793	3,950,706	2,417,976	2,287,450	6,007,144	8,366,888
47.	Virginia VA	L	73,182,336	79,520,057	38,117,739	46,238,569	129,946,687	155,435,479
48.	Washington WA	L	4,265,156	4,244,259	2,760,132	2,923,667	16,081,740	28,049,991
49.	West Virginia WV	L	47,645,767	50,477,652	25,095,218	27,399,757	95,693,117	109,767,676
50.	Wisconsin WI	L	4,009,548	3,673,660	2,891,950	4,171,305	19,499,792	17,576,960
51.	Wyoming WY	L	2,532,330	3,747,093	1,849,184	1,526,932	6,561,035	7,788,361
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N				2,996		
55.	U.S. Virgin Islands VI	L					(13)	(13)
56.	Northern Mariana Islands MP	N						
57.	Canada CN	N						
58.	Aggregate Other Alien OT	XXX						
59.	Totals	(a) 51	893,299,571	916,529,405	488,182,851	513,214,359	2,336,382,915	2,602,380,645
	DETAILS OF WRITE-INS							
5801.		XXX						
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.


NATIONWIDE®
NATIONWIDE MUTUAL INSURANCE COMPANY (CASUALTY) OH
FARMLAND MUTUAL INSURANCE COMPANY Guaranty Fund Certificate Casualty IA
NATIONWIDE MUTUAL FIRE INSURANCE COMPANY (FIRE) OH
NATIONWIDE INSURANCE FOUNDATION MEMBERSHIP NONPROFIT CORPORATION OH
CHAMPIONS OF THE COMMUNITY, INC. NONPROFIT CORPORATION OH
NATIONWIDE CORPORATION Common Stock: 13,642,432 Shares Casualty–95.2% Fire–4.8% (See Page 2) OH
RETENTION ALTERNATIVES, LTD. Common Stock:120,000Shares Fire–100% BER
LEARNING CIRCLE EDUCATION SERVICES OH
ALLIED GROUP, INC. (AGI) Common Stock 850 Shares Casualty–100% IA
SCOTTSDALE INSURANCE COMPANY (SIC) Common Stock:30,136 Shares Casualty–100% OH
THI HOLDINGS DELAWARE, INC. (THI) Common Stock:100 Shares Casualty-100% DE
ATLANTIC FLORIDIAN INSURANCE COMPANY Common Stock:5,000 Shares Casualty–100% OH
CRESTBROOK INSURANCE COMPANY Common Stock:52,000 Shares Casualty–100% OH
NATIONAL CASUALTY COMPANY (NC) Common Stock: 100 Shares Casualty–100% WI
NCC OF AMERICA, LTD. (INACTIVE) Common Stock:300,000Shares NC–100% G.B.
NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA Common Stock:500,000Shares Casualty–100% OH
NATIONWIDE AGRIBUSINESS INSURANCE COMPANY Common Stock:949,992Shares Casualty–100% Other Capital: Casualty–Pfd. IA
NATIONWIDE ASSURANCE COMPANY (ASSURANCE) Common Stock:1,750 Shares Casualty–100% WI
NATIONWIDE GENERAL INSURANCE COMPANY Common Stock:20,000 Shares Casualty–100% OH
NATIONWIDE INDEMNITY COMPANY (NW INDEMNITY) Common Stock:28,000 Shares Casualty–100% OH
NATIONWIDE INSURANCE COMPANY OF FLORIDA Common Stock:10,000 Shares Casualty–100% OH
NATIONWIDE LLOYDS A TEXAS LLOYDS TX
NATIONWIDE PROPERTY AND CASUALTY INSURANCE COMPANY Common Stock:60,000Shares Casualty–100% OH
SCOTTSDALE INDEMNITY COMPANY Common Stock:50,000Shares Casualty–100% OH
AMERICAN MARINE UNDERWRITERS, INC. Common Stock: 20 Shares Casualty–100% FL
INSURANCE INTERMEDIARIES, INC. (III) Common Stock:1,615 Shares Casualty–100% OH
NATIONWIDE EXCLUSIVE AGENT RISK PURCHASING GROUP, LLC III–100% OH
LONE STAR GENERAL AGENCY, INC. Common Stock:1,000 Shares Casualty–100% TX
COLONIAL COUNTY MUTUAL INSURANCE COMPANY Surplus Debentures: Assurance Lone Star TX
NATIONWIDE REALTY SERVICES, LTD. Single Member Limited Liability Company Casualty–100% OH
NATIONWIDE ARENA LLC Casualty–90% OH
NATIONWIDE PRIVATE EQUITY FUND, LLC Casualty–100% OH
NATIONWIDE SERVICES COMPANY, LLC (NSC) Single Member Limited Liability Company Casualty–100% OH
NATIONWIDE PROPERTY PROTECTION SERVICES, LLC. NSC–100% OH
NATIONWIDE REALTY INVESTORS, LTD Casualty–95% NW Indemnity–5% OH
NATIONWIDE ASSET MANAGEMENT, LLC Casualty–100% OH
NATIONWIDE CASH MANAGEMENT COMPANY Common Stock: 100 Shares Casualty–100% OH
1492 CAPITAL, LLC (1492) Casualty–100% OH
PRIVILEGE UNDERWRITERS, INC. (PUI) 1492–22.7% FL
PURE RISK MANAGEMENT, LLC (PRM) PUI–100% FL
PURE INSURANCE COMPANY PUI–100% FL
PRIVILEGE UNDERWRITERS RECIPROCAL EXCHANGE FL
ALLIED PROPERTY AND CASUALTY INSURANCE COMPANY (ALLIED P & C) Common Stock:300,000 Shares AGI–100% IA
AMCO INSURANCE COMPANY (AMCO) Common Stock:300,000 Shares AGI–100% IA
ALLIED GENERAL AGENCY COMPANY Common Stock:5,000 Shares AMCO–100% IA
ALLIED TEXAS AGENCY, INC. Common Stock:1,000 Shares AMCO–100% TX
DEPOSITORS INSURANCE COMPANY (DEPOSITORS) Common Stock:300,000 Shares AGI–100% IA
NATIONWIDE INSURANCE COMPANY OF AMERICA Common Stock:12,500 Shares AGI–100% WI
PREMIER AGENCY, INC. Common Stock:100,000 Shares AGI–100% IA
NATIONWIDE SALES SOLUTIONS, INC. Common Stock:20,000 Shares AGI–100% IA
NATIONWIDE ADVANTAGE MORTGAGE COMPANY (NAMC) Common Stock:333,837 Shares AMCO –87.3% Allied P&C –8.47% Depositors –4.23% IA
AGMC REINSURANCE, LTD. Common Stock:11,000 Shares NAMC–100% T & C
SCOTTSDALE SURPLUS LINES INSURANCE COMPANY Common Stock:10,000 Shares SIC–100% AZ
WESTERN HERITAGE INSURANCE COMPANY Common Stock:4,776,076Shares SIC–100% AZ
FREEDOM SPECIALTY INSURANCE COMPANY Common Stock: 292,000 Shares SIC–100% OH
VETERINARY PET INSURANCE CO. (VPI) Common Stock:6,935,387Shares SIC–100% CA
DVM INSURANCE AGENCY, INC. VPI–100% CA
V.P.I. SERVICES INC. VPI–100% CA
TITAN INDEMNITY COMPANY (TITAN) Common Stock:4,319,951 Shares THI-100% TX
TITAN INSURANCE COMPANY (TITAN INSURANCE) Common Stock:1,000,000Shares Titan-100% MI
WHITEHALL HOLDINGS, INC. (WHITEHALL) Common Stock:1,000 Shares THI-100% TX
TITAN AUTO INSURANCE OF NEW MEXICO, INC. Common Stock: 1,000 Shares Whitehall-100% NM
WI OF FLORIDA, INC. Common Stock: 100 Shares Whitehall-100% FL
TITAN INSURANCE SERVICES, INC. (TITAN SERVICES) Common Stock: 1 Share Whitehall-100% TX
VICTORIA FIRE & CASUALTY COMPANY (VICTORIA FIRE) Common Stock: 1,500 Shares THI-100% OH
VICTORIA AUTOMOBILE INSURANCE COMPANY Common Stock: 1,500 Shares Victoria Fire-100% IN
VICTORIA NATIONAL INSURANCE COMPANY Common Stock: 1,000 Shares Victoria Fire-100% OH
VICTORIA SELECT INSURANCE COMPANY Common Stock: 1,000 Shares Victoria Fire-100% OH
VICTORIA SPECIALTY INSURANCE COMPANY Common Stock: 1,000 Shares Victoria Fire-100% OH
Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company -- Dotted Line
March 31, 2011


NATIONWIDE®
FARMLAND MUTUAL INSURANCE COMPANY
Guaranty Fund Certificate
Casualty
IA
NATIONWIDE MUTUAL INSURANCE COMPANY (CASUALTY)
(See Page 1)
OH
NATIONWIDE MUTUAL FIRE INSURANCE COMPANY (FIRE)
(See Page 1)
OH
NATIONWIDE CORPORATION (NW CORP)
Common Stock: 13,642,432 Shares
Casualty–95.2%
Fire–4.8%
OH
NATIONWIDE GLOBAL HOLDINGS, INC. (NGH)
Common Stock: 1 Share
NW Corp.–100%
OH
NWD MANAGEMENT & RESEARCH TRUST (NWD Manage)
NW Corp.–100%
DE
NATIONWIDE BETTER HEALTH HOLDING COMPANY, LLC (NBHH)
NW Corp–75%
NMFIC - 25%
OH
NATIONWIDE FINANCIAL SERVICES, INC. (NFS)
Common Stock: 91,778,717 Shares
NW Corp.–100%
DE
NATIONWIDE ASSET MANAGEMENT HOLDINGS
NWD Manage – 99.99%
Corp. – .01%
G.B.
AUDENSTAR LIMITED (AL)
NWD Manage – 100%
G.B.
RIVERVIEW INTERNATIONAL GROUP, INC.
NWD Manage – 100%
DE
NATIONWIDE SA CAPITAL TRUST (NSA)
DELAWARE BUSINESS TRUST
DE
NWD INVESTMENT MANAGEMENT, INC. (NWD Invest)
Common Stock: 958,750 Shares
NWD Manage–100%
Preferred Stock: 500,000 Shares
NWD Manage–100%
DE
NATIONWIDE EMERGING MANAGERS, LLC (NEM)
NSA–100%
DE
NEWHOUSE CAPITAL PARTNERS, LLC
NWD Invest –19%
Casualty–70%
Fire–10%
DE
NWD ASSET MANAGEMENT HOLDINGS, INC. (NAMHI)
NSA–100%
DE
NATIONWIDE GLOBAL VENTURES, INC. (NGV)
NAMHI–100%
DE
NEWHOUSE CAPITAL PARTNERS II, LLC
NGV–99%
DE
NATIONWIDE BETTER HEALTH (OHIO), LLC.
NBHH–100%
OH
GATES, MCDONALD OF OHIO, LLC (GATES)
NBHH –100%
OH
GATESMCDONALD & COMPANY OF NEW YORK, INC.
Common Stock: 3 Shares
Gates–100%
NY
GATESMCDONALD HEALTH PLUS, LLC.
Gates–100%
OH
NATIONWIDE LIFE INSURANCE COMPANY (NW LIFE)
Common Stock: 3,814,779Shares
NFS-100%
OH
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY (NLAIC)
Common Stock: 66,000 Shares
NW Life-100%
OH
OLENTANGY REINSURANCE, LLC
NLAIC - 100%
VT
NATIONWIDE INVESTMENT SERVICES CORPORATION
Common Stock: 5,000 Shares
NW Life-100%
OK
NATIONWIDE FINANCIAL ASSIGNMENT COMPANY
Common Stock: 100 Shares
NW Life-100%
OH
NATIONWIDE COMMUNITY DEVELOPMENT CORP., LLC
Units:
NW Life-67%
NW Indemnity-33%
OH
NATIONWIDE INVESTMENT ADVISORS, LLC
NW Life-100%
OH
LIFE REO HOLDINGS, LLC
NW Life-100%
OH
NATIONWIDE FINANCIAL SERVICES CAPITAL TRUST
Preferred Stock:
NFS-100%
DE
NF REINSURANCE, LTD
Common Stock: 250,000 Shares
NFS–100%
BER
NATIONWIDE FUND ADVISORS
Common Stock: 250,000 Shares
DELAWARE BUSINESS TRUST
DE
REGISTERED INVESTMENT ADVISORS SERVICES, INC.
NFS-100%
TX
NATIONWIDE BANK
Common Stock: 2,800,000 Shares
NFS-100%
FED
NATIONWIDE FINANCIAL STRUCTURED PRODUCTS, LLC
NFS-100%
OH
PENSION ASSOCIATES, INC.
Common Stock: 1,000 Shares
NFS-100%
WI
NATIONWIDE RETIREMENT SOLUTIONS, INC. (NRS)
Common Stock: 236,494 Shares
NFSDI-100%
DE
NATIONWIDE RETIREMENT SOLUTIONS, INC. OF ARIZONA
Common Stock: 1,000 Shares
NRS-100%
AZ
NATIONWIDE RETIREMENT SOLUTIONS, INS. AGENCY, INC.
Common Stock: 1,000 Shares
NRS-100%
MA
NATIONWIDE RETIREMENT SOLUTIONS, INC. OF OHIO
Common Stock: 100 Shares
OH
NATIONWIDE RETIREMENT SOLUTIONS, INC. OF TEXAS
Common Stock: 1,000 Shares
TX
NFS DISTRIBUTORS, INC. (NFSDI)
Common Stock: 100 Shares
NFS-100%
DE
NATIONWIDE FUND MANAGEMENT LLC
Common Stock: 5 Shares
NFSDI–100%
DE
NATIONWIDE FUND DISTRIBUTORS LLC
Common Stock: 10,000 Shares
NFSDI–100%
DE
NATIONWIDE FINANCIAL INSTITUTION DISTRIBUTORS AGENCY, INC. (NFIDAI)
Common Stock: 1,000 Shares
NFSDI-100%
DE
NATIONWIDE SECURITIES, LLC
NFSDI - 100%
DE
NATIONWIDE FINANCIAL GENERAL AGENCY, INC
Common Stock: 1,000 Shares
NFSDI - 100%
PA
Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line
March 31, 2011

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	10127	OH	27-0114983	Atlantic Floridian Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty 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	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	11991	WI	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	WI	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	WI	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	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	CA	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	IN	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
4664	PURE	13204	FL	26-3109178	PURE Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange

PART 1 - LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
	Line of Business	Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	2,607,355	765,116	29.3	32.2
2.	Allied Lines	2,505,458	1,026,373	41.0	85.3
3.	Farmowners multiple peril	43,576,221	12,366,038	28.4	37.0
4.	Homeowners multiple peril	50,032,400	19,569,281	39.1	45.9
5.	Commercial multiple peril	56,965,172	26,343,471	46.2	57.9
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	14,765,060	7,012,655	47.5	29.8
10.	Financial guaranty				
11.1	Medical professional liability - occurrence	561	4,283	763.5	(605.3)
11.2	Medical professional liability - claims-made				
12.	Earthquake	709,584	(3,239)	(0.5)	1.5
13.	Group accident and health	5,635,864	4,351,641	77.2	145.9
14.	Credit accident and health				
15.	Other accident and health	(113,475)	5,291	(4.7)	9.1
16.	Workers' compensation	16,945,403	2,289,356	13.5	20.7
17.1	Other liability - occurrence	31,808,618	1,038,476	3.3	46.4
17.2	Other liability - claims-made	238,326	25,283	10.6	27.8
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	1,504,991	780,039	51.8	(35.6)
18.2	Products liability - claims-made		(45)		
19.1,19.2	Private passenger auto liability	352,105,085	176,234,132	50.1	46.0
19.3,19.4	Commercial auto liability	56,877,753	9,478,429	16.7	26.1
21.	Auto physical damage	256,810,504	117,404,763	45.7	48.9
22.	Aircraft (all perils)				
23.	Fidelity	285,163	(4,503)	(1.6)	(2.6)
24.	Surety	2,178,956	19,877	0.9	(5.6)
26.	Burglary and theft	532,853	142,625	26.8	(22.2)
27.	Boiler and machinery	1,598,123	270,463	16.9	37.7
28.	Credit				
29.	International				
30.	Warranty				
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				
35.	Totals	897,569,975	379,119,805	42.2	44.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

		1	2	3
	Line of Business	Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	2,671,367	2,671,367	2,748,006
2.	Allied Lines	2,737,265	2,737,265	2,390,049
3.	Farmowners multiple peril	48,089,705	48,089,705	46,666,567
4.	Homeowners multiple peril	41,404,180	41,404,180	42,192,282
5.	Commercial multiple peril	54,252,933	54,252,933	61,288,787
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	15,257,529	15,257,529	18,527,070
10.	Financial guaranty			
11.1	Medical professional liability - occurrence	347	347	1,229
11.2	Medical professional liability - claims-made			
12.	Earthquake	678,307	678,307	566,144
13.	Group accident and health	5,650,497	5,650,497	933,092
14.	Credit accident and health			
15.	Other accident and health	24,531	24,531	75,017
16.	Workers' compensation	19,376,350	19,376,350	19,217,997
17.1	Other liability - occurrence	30,442,399	30,442,399	31,610,820
17.2	Other liability - claims-made	240,819	240,819	230,842
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	1,628,329	1,628,329	1,577,706
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	351,090,247	351,090,247	361,645,367
19.3,19.4	Commercial auto liability	57,249,967	57,249,967	63,070,629
21.	Auto physical damage	257,356,281	257,356,281	258,578,901
22.	Aircraft (all perils)			
23.	Fidelity	333,724	333,724	326,889
24.	Surety	2,631,334	2,631,334	2,697,871
26.	Burglary and theft	592,782	592,782	490,518
27.	Boiler and machinery	1,590,678	1,590,678	1,693,620
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	893,299,571	893,299,571	916,529,405
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2008 + Prior	1,862,038	1,228,700	3,090,738	271,197	2,865	274,062	1,665,787	13,855	1,085,986	2,765,628	74,946	(125,994)	(51,048)
2. 2009	1,027,629	715,044	1,742,673	191,857	2,681	194,538	883,087	15,970	611,542	1,510,599	47,315	(84,851)	(37,536)
3. Subtotals 2009 + Prior	2,889,667	1,943,744	4,833,411	463,054	5,546	468,600	2,548,874	29,825	1,697,528	4,276,227	122,261	(210,845)	(88,584)
4. 2010	1,691,823	1,672,095	3,363,918	680,719	93,966	774,685	1,345,569	102,723	1,100,742	2,549,034	334,465	(374,664)	(40,199)
5. Subtotals 2010 + Prior	4,581,490	3,615,839	8,197,329	1,143,773	99,512	1,243,285	3,894,443	132,548	2,798,270	6,825,261	456,726	(585,509)	(128,783)
6. 2011	XXX	XXX	XXX	XXX	811,932	811,932	XXX	464,290	661,661	1,125,951	XXX	XXX	XXX
7. Totals	4,581,490	3,615,839	8,197,329	1,143,773	911,444	2,055,217	3,894,443	596,838	3,459,931	7,951,212	456,726	(585,509)	(128,783)
8. Prior Year-End Surplus As Regards Policyholders	10,586,145										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. 10.0	2. (16.2)	3. (1.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	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 Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 2 3 7 8 7 2 0 1 1 4 9 0 0 0 0 0 1

3. Medicare Part D Coverage Supplement [Document Identifier 365] — 2 3 7 8 7 2 0 1 1 3 6 5 0 0 0 0 1

4. Director and Officer Supplement [Document Identifier 505] — 2 3 7 8 7 2 0 1 1 5 0 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Deposits and prepaid assets	221,537,921	221,537,921		
2505. Other assets nonadmitted	89,131,202	89,131,202		
2506. Equities and deposits in pools and associations	144,917,073		144,917,073	150,755,181
2507. State surcharge receivables	3,646,593		3,646,593	7,870,342
2597. Summary of remaining write-ins for Line 25 from overflow page	459,232,789	310,669,123	148,563,666	158,625,523

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. SRP - additional minimum liabilities	2,748,415	2,748,415
2505. Reserve for state escheat payments	48,385,810	45,209,655
2506. Deferred investment income	3,665,857	4,157,358
2507. Loss based assessment payables	8,868,723	8,868,723
2508. Pooling expense payables	172,325,670	186,823,572
2509. Escrow liabilities	8,224,832	8,137,683
2510. Accrued interest payable on surplus notes	25,012,500	
2597. Summary of remaining write-ins for Line 25 from overflow page	269,231,807	255,945,406

Additional Write-ins for Statement of Income Line 37

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
3704. SSAP 10 DTA	(36,017,314)	(1,746,830)	60,321,594
3705. Tax prior period adjustment			(7,939,750)
3797. Summary of remaining write-ins for Line 37 from overflow page	(36,017,314)	(1,746,830)	52,381,844

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	518,823,529	538,140,163
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	16,979,950	12,200,957
3.	Current year change in encumbrances	63,956	247,074
4.	Total gain (loss) on disposals		(1,676,126)
5.	Deduct amounts received on disposals		1,612,438
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	6,627,632	28,476,101
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	529,239,803	518,823,529
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	529,239,803	518,823,529

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	674,454,634	736,877,428
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		108,507,664
	2.2 Additional investment made after acquisition	719,237	11,599,966
3.	Capitalized deferred interest and other	96,262	371,038
4.	Accrual of discount	2,372,137	8,091,311
5.	Unrealized valuation increase (decrease)	2,798,479	(3,856,456)
6.	Total gain (loss) on disposals	(2,797,339)	6,168,905
7.	Deduct amounts received on disposals	49,913,549	186,025,204
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	4,991,012	7,280,016
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	622,738,849	674,454,634
12.	Total valuation allowance	(12,812,106)	(13,427,418)
13.	Subtotal (Line 11 plus Line 12)	609,926,743	661,027,216
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	609,926,743	661,027,216

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	2,605,173,063	2,254,900,519
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	282,399,918	321,207,760
	2.2 Additional investment made after acquisition	78,840,105	425,684,185
3.	Capitalized deferred interest and other	(1,922,653)	(8,675,479)
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	51,428,449	18,083,743
6.	Total gain (loss) on disposals	(110,997)	17,994,449
7.	Deduct amounts received on disposals	63,267,564	309,963,274
8.	Deduct amortization of premium and depreciation	23,495,731	109,943,456
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		4,115,384
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,929,044,590	2,605,173,063
12.	Deduct total nonadmitted amounts	46,861,334	47,190,477
13.	Statement value at end of current period (Line 11 minus Line 12)	2,882,183,256	2,557,982,586

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	17,080,796,880	15,826,357,343
2.	Cost of bonds and stocks acquired	383,411,758	2,181,926,861
3.	Accrual of discount	7,470,883	31,657,515
4.	Unrealized valuation increase (decrease)	158,775,800	692,297,852
5.	Total gain (loss) on disposals	21,484,115	33,905,570
6.	Deduct consideration for bonds and stocks disposed of	851,994,145	1,608,835,339
7.	Deduct amortization of premium	9,697,249	41,034,815
8.	Total foreign exchange change in book/adjusted carrying value	1,817,736	1,046,544
9.	Deduct current year's other than temporary impairment recognized	2,795,847	36,524,651
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,789,269,931	17,080,796,880
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,789,269,931	17,080,796,880

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	7,917,370,521	408,213,953	521,190,698	(17,472,384)	7,786,921,392			7,917,370,521
2. Class 2 (a)	1,546,313,512	129,974,427	175,516,640	(27,957,480)	1,472,813,819			1,546,313,512
3. Class 3 (a)	378,460,749	10,805,727	55,533,185	39,062,300	372,795,591			378,460,749
4. Class 4 (a)	211,461,978	9,305,290	80,784,755	35,375,478	175,357,991			211,461,978
5. Class 5 (a)	49,554,488	58,266	10,312,271	5,038,621	44,339,104			49,554,488
6. Class 6 (a)	28,934,841	317,289	3,193,155	716,098	26,775,073			28,934,841
7. Total Bonds	10,132,096,089	558,674,952	846,530,704	34,762,633	9,879,002,970			10,132,096,089
PREFERRED STOCK								
8. Class 1								
9. Class 2	3,198,000			(385,000)	2,813,000			3,198,000
10. Class 3	78,581			5,259	83,840			78,581
11. Class 4	21,100				21,100			21,100
12. Class 5								
13. Class 6								
14. Total Preferred Stock	3,297,681			(379,741)	2,917,940			3,297,681
15. Total Bonds and Preferred Stock	10,135,393,770	558,674,952	846,530,704	34,382,892	9,881,920,910			10,135,393,770

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

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 Totals	288,477,331	XXX	288,477,331	25,716	

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	542,020,842	1,185,215,570
2. Cost of short-term investments acquired	3,498,370,591	9,777,991,007
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,751,914,102	10,421,185,735
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)	288,477,331	542,020,842
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	288,477,331	542,020,842

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	102,623,421
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(2,037,878)
4.	Total gain (loss) on termination recognized	255,222
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(2,063,308)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	98,777,457
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	98,777,457

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year					(11,604,808)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)					32,848,197
3.1	Change in variation margin on open contracts				(33,931,108)	
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					
	Change in amount recognized					
	3.23 Section 1, Column 16, current year to date minus		(6,259,350)			
	3.24 Section 1, Column 16, prior year		27,671,758	(33,931,108)	(33,931,108)	
3.3	Subtotal (Line 3.1 minus Line 3.2)					
4.1	Variation margin on terminated contracts during the year			15,794,226		
4.2	Less:					
	4.21 Amount used to adjust basis of hedged item					
	4.22 Amount recognized		15,794,226	15,794,226		
4.3	Subtotal (Line 4.1 minus Line 4.2)					
5.	Dispositions gains (losses) on contracts terminated in prior year:					
	5.1 Recognized					
	5.2 Used to adjust basis of hedged items					
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)					21,243,389
7.	Deduct total nonadmitted amounts					
8.	Statement value at end of current period (Line 6 minus Line 7)					21,243,389

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							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
34540@AC8	Fixed rate note tied to Ford Motor Credit through a credit default swap	3	5,000,000	4,991,974	5,282,986	08/15/2007	09/20/2012	Credit Default Swap; Protection Sold		308,886	161571-BN-3	Chase Issuance TrFlt Rt Ser 2006-A8 Cl A8Flt % Due 2/16/2016 Mo-15	1	4,991,974	4,974,100
34540@AA2	Fixed rate note tied to Ford Motor Credit through a credit default swap	3	5,000,000	4,991,974	5,361,722	11/15/2007	12/20/2012	Credit Default Swap; Protection Sold		387,622	161571-BN-3	Chase Issuance TrFlt Rt Ser 2006-A8 Cl A8Flt % Due 2/16/2016 Mo-15	1	4,991,974	4,974,100
161571A*5	Fixed rate note tied to BA through a credit default swap	1	10,000,000	10,000,000	9,797,994	02/20/2008	03/20/2013	Credit Default Swap; Protection Sold		62,414	161571-CC-6	Chase Issuance TrFlt Rt Ser 2007-A12 Cl A12Flt % Due 8/15/2019 Mo-15	1	10,000,000	9,735,580
9999999 - Totals				19,983,948	20,442,702	XXX	XXX	XXX		758,922	XXX	XXX	XXX	19,983,948	19,683,780

SCHEDULE DB - PART C - SECTION 2

Replication (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	3	19,982,493							3	19,982,493
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,453	XXX		XXX		XXX		XXX	1,453
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	3	19,983,946							3	19,983,946

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	98,777,454	
2.	Part B, Section 1, Column 14	32,848,197	
3.	Total (Line 1 plus Line 2)		131,625,651
4.	Part D, Column 5	157,413,408	
5.	Part D, Column 6	(25,787,757)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	96,379,034	
8.	Part B, Section 1, Column 13	32,848,187	
9.	Total (Line 7 plus Line 8)		129,227,221
10.	Part D, Column 8	157,361,806	
11.	Part D, Column 9	(28,134,573)	
12	Total (Line 9 minus Line 10 minus Line 11)		(12)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	51,811,947	
14.	Part B, Section 1, Column 19	27,210,000	
15.	Part D, Column 11	79,021,946	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

NONE

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1100 Locust	Des Moines	Iowa	04/30/2001		152,079,135		100,881,004	153,032
1200 Locust	Des Moines	Iowa	12/30/2001		1,983,400		46,617,317	2,532
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus	Ohio	01/01/1976		124,181,404		74,908,387	5,049,611
Data Center North	Lewis Center	Ohio	06/30/1986		63,337,721		37,225,129	64,598
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft	Lewis Center	Ohio	01/01/1960		23,076,460		14,181,779	226,572
280 Plaza N High St	Columbus	Ohio	01/01/1996		26,900,342		14,732,844	7,054
Plaza 3 and Atrium	Columbus	Ohio	01/01/1989		116,600,880		74,774,802	819,976
Airport Hangar Building	Columbus	Ohio	01/01/2002		14,148,487		9,814,532	781
New Albany Land, lot 45	New Albany	Ohio	11/25/2008		5,000,060		9,358,085	1,266,348
800 Graves Mill	Lynchburg	Virginia	01/01/1981		9,274,207		4,840,157	13,508,841
4401 Creedmoor	Raleigh	North Caroline	01/01/1987		10,903,237		3,968,764	138,048
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale	Arizona	07/31/2007		27,485,668		(902,870)	1,060,061
1000 Market NE	Canton	Ohio	01/01/1981		22,393,959		11,218,325	43,083
1300, Walnut Street	Des Moines	Iowa	03/18/2011	Nelson Development LLC				2,943,686
Aggregate encumbrances						63,956		
0199999. Acquired by Purchase					597,364,960	63,956	401,618,255	25,284,223
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus	Ohio	01/01/1976		124,181,404		74,908,387	(7,154,279)
Plaza 3 and Atrium	Columbus	Ohio	01/01/1989		116,600,880		74,774,802	(1,149,994)
0299999. Acquired by Internal Transfer					240,782,284		149,683,189	(8,304,273)
0399999 - Totals					838,147,244	63,956	551,301,444	16,979,950

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
03-4000870	TAYLOR	MI		12/12/1997	8.530		215,831	10,979,000
0599999. Mortgages in good standing - Commercial mortgages-all other							215,831	10,979,000
00-1101730	DALLAS	TX		12/30/2010	11.000		186,759	46,200,000
00-1101731	DALLAS	TX		12/30/2010	11.000		155,149	
00-1101732	HOUSTON	TX		12/30/2010	11.000		161,499	
0699999. Mortgages in good standing - Mezzanine Loans							503,407	46,200,000
0899999. Total Mortgages in good standing							719,237	57,179,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							719,237	57,179,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000540	SANFORD	FL		06/15/2001	02/28/2011	3,245,514							3,226,882	3,226,882			
00-1000601	SAN DIEGO	CA		05/15/2001	02/28/2011	1,047,671							1,042,133	1,042,133			
00-1001225	INDIANAPOLIS	IN		12/19/2002	03/15/2011	2,973,655							2,932,208	2,932,208			
00-1100345	AUSTIN	TX		02/26/2004	02/16/2011	5,834,462							5,817,971	5,817,971			
00-1100452	CLACKAMAS	OR		06/24/2004	03/04/2011	9,773,488							9,760,406	9,760,406			
00-1101122	FAYETTEVILLE	AR		02/22/2006	02/24/2011	9,278,728							9,246,917	9,246,917			
00-9000076	PARAMOUNT	CA		05/01/2001	02/14/2011	30,769							25,724	24,585		(1,140)	(1,140)
0199999. Mortgages closed by repayment						32,184,286							32,052,241	32,051,101		(1,140)	(1,140)
00-1000038	VISTA	CA		08/31/2000		899,145							14,877	14,877			
00-1000127	LOVELAND	OH		03/22/2000		252,188							41,756	41,756			
00-1000267	RICHMOND	VA		11/14/2000		568,131							24,959	24,959			
00-1000391	BROOKLYN	OH		01/11/2001		3,519,927							55,653	55,653			
00-1000449	EAST MEADOW	NY		12/29/2000		3,851,428							32,393	32,393			
00-1000450	MIDLAND PARK	NJ		12/29/2000		3,670,746							31,174	31,174			
00-1000460	PORT RICHEY	FL		03/07/2001		2,287,113							35,827	35,827			
00-1000508	PLANO	TX		03/06/2001		2,381,089							92,881	92,881			
00-1000570	WEST PALM BEACH	FL		06/20/2001		1,005,972							36,823	36,823			
00-1000617	LEWIS CENTER	OH		12/27/2001		3,272,428							27,687	27,687			
00-1000645	KNOXVILLE	TN		08/15/2001		1,999,660							21,365	21,365			
00-1000651	HUDSON	FL		12/13/2001		2,506,933							37,771	37,771			
00-1000654	STUART	FL		10/18/2001		3,506,901							18,532	18,532			
00-1000714	CLOSTER	NJ		11/08/2001		1,818,766							26,502	26,502			
00-1000754	N. KINGSTOWN	RI		10/31/2001		3,256,459							27,956	27,956			
00-1000791	MILWAUKEE	WI		12/17/2001		713,984							13,820	13,820			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000799	TEMPE	AZ		02/01/2002		1,638,786							13,811	13,811			
00-1000802	TEMPE	AZ		02/01/2002		1,638,786							13,811	13,811			
00-1000804	DAVENPORT	IA		02/14/2002		2,168,973							32,006	32,006			
00-1000827	LEXINGTON	KY		01/31/2002		3,510,005							18,628	18,628			
00-1000869	CINCINNATI	OH		03/13/2002		351,786							9,890	9,890			
00-1000897	FOUNTAIN INN	SC		03/29/2002		1,570,150							10,083	10,083			
00-1000926	MARIETTA	GA		12/23/2002		1,420,532							11,396	11,396			
00-1000934	VISTA	CA		04/18/2002		1,077,286							10,897	10,897			
00-1000969	NORTH BERGEN	NJ		05/31/2002		1,889,325							14,519	14,519			
00-1000999	AURORA	CO		03/03/2004		2,531,391							9,812	9,812			
00-1001038	ITHACA	NY		10/01/2002		9,167,915							42,442	42,442			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		1,493,490							11,840	11,840			
00-1001090	MASON	OH		12/20/2002		8,346,706							46,001	46,001			
00-1001099	SENECA	SC		11/01/2002		3,465,104							44,024	44,024			
00-1001106	PLYMOUTH	MI		11/13/2002		1,240,593							10,364	10,364			
00-1001152	DALLAS	TX		12/20/2002		3,529,108							24,033	24,033			
00-1001164	CHESTERFIELD	VA		11/20/2002		5,231,937							30,076	30,076			
00-1001203	NILES	IL		12/30/2002		2,631,989							14,640	14,640			
00-1001238	HOUSTON	TX		11/20/2002		8,469,288							130,961	130,961			
00-1001310	SOLON	OH		04/28/2003		1,188,142							32,812	32,812			
00-1001328	MILFORD	OH		08/29/2003		1,664,512							14,074	14,074			
00-1100028	NEW YORK	NY		08/07/2003		4,527,637							31,070	31,070			
00-1100045	RANCHO BERNARDO	CA		07/24/2003		1,252,565							10,382	10,382			
00-1100064	SAN MATEO	CA		08/06/2003		831,305							7,065	7,065			
00-1100073	SAN FRANCISCO	CA		08/06/2003		825,718							7,225	7,225			
00-1100074	SAN DIEGO	CA		08/07/2003		830,542							7,087	7,087			
00-1100106	WINTERPARK	FL		01/29/2004		3,403,742							60,373	60,373			
00-1100107	WINTERPARK	FL		11/24/2004		2,919,591							49,370	49,370			
00-1100109	MILFORD	OH		09/23/2003		676,385							17,734	17,734			
00-1100112	JUPITER	FL		11/26/2003		2,684,353							13,856	13,856			
00-1100121	WAYNE	NJ		12/01/2003		1,552,440							19,766	19,766			
00-1100132	BRIGHTON	MI		10/09/2003		1,700,343							13,207	13,207			
00-1100159	WOODLAWN	MD		02/27/2004		1,273,066							10,147	10,147			
00-1100217	LAS VEGAS	NV		12/30/2003		1,831,432							14,163	14,163			
00-1100220	RENTON	WA		01/14/2004		4,477,164							23,288	23,288			
00-1100225	EDGEWATER	NJ		12/17/2003		6,040,433							22,115	22,115			
00-1100230	LAKE OSWEGO	OR		01/14/2004		1,790,866							9,315	9,315			
00-1100232	RIALTO	CA		11/21/2003		501,200							4,024	4,024			
00-1100243	ALBUQUERQUE	NM		01/29/2004		847,179							6,773	6,773			
00-1100245	INDIANAPOLIS	IN		12/23/2003		2,752,788							14,512	14,512			
00-1100246	INDIANAPOLIS	IN		12/29/2003		5,505,576							29,024	29,024			
00-1100266	CLARKSVILLE	IN		03/25/2004		8,177,969		646,852			646,852		127,103	127,103			
00-1100267	LEXINGTON	KY		12/15/2003		1,710,220							12,965	12,965			
00-1100270	NEW BEDFORD	MA		12/03/2003		3,400,181							17,551	17,551			
00-1100291	TROY	MI		02/06/2004		2,682,426							34,915	34,915			
00-1100512	MESA	AZ		08/24/2004		2,271,844							7,067	7,067			
00-1100565	MEMPHIS	TN		11/24/2004		1,391,272							7,785	7,785			
00-1100570	FT. THOMAS	KY		09/21/2004		1,965,811							14,796	14,796			
00-1100583	BOSTON	MA		09/27/2004		4,365,033							30,907	30,907			
00-1100597	MENTOR	OH		11/18/2004		886,103							10,548	10,548			
00-1100606	REDONDO BEACH	CA		12/22/2004		2,771,893							16,463	16,463			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		1,285,107							10,297	10,297			
00-1100664	KNOXVILLE	TN		12/10/2004		858,112							4,593	4,593			
00-1100678	MOKENA	IL		11/22/2004		1,734,030							13,084	13,084			
00-1100682	MENLO PARK	CA		07/10/2006		3,462,420							34,679	34,679			
00-1100696	KANSAS CITY	MO		11/22/2004		2,153,445							14,881	14,881			
00-1100733	WEST VAIL	CO		03/24/2005		2,273,558							11,513	11,513			
00-1100740	TAMPA	FL		02/25/2005		1,635,162							18,735	18,735			
00-1100762	BEAVERTON	OR		06/21/2005		4,572,608							22,830	22,830			
00-1100770	KANSAS CITY	MO		03/28/2005		1,011,494							11,777	11,777			
00-1100828	VARIOUS CITIES	TN		07/08/2005		4,355,139							113,434	113,434			

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100844	ORLAND PARK	IL		07/22/2005		824,170							9,481	9,481			
00-1100865	ANN ARBOR	MI		07/20/2005		3,524,511							25,729	25,729			
00-1100879	SALT LAKE CITY	UT		10/28/2005		1,776,629							12,621	12,621			
00-1100886	NEW ALBANY	IN		08/18/2005		2,210,292							15,917	15,917			
00-1100899	LOUISVILLE	KY		08/25/2006		12,629,660		351,066			351,066		33,475	33,475			
00-1100904	DENVER	CO		08/29/2005		2,638,084							19,521	19,521			
00-1100905	AUSTIN	TX		07/07/2005		1,492,785							5,491	5,491			
00-1100927	ANN ARBOR	MI		08/09/2005		1,826,737							9,432	9,432			
00-1100932	BELLEVUE	WA		08/30/2005		2,703,310							19,098	19,098			
00-1100934	CARMEL	IN		10/13/2005		1,643,581							47,469	47,469			
00-1100947	ELDERSBURG	MD		08/31/2005		1,943,791							14,061	14,061			
00-1100952	KANSAS CITY	KS		08/18/2005		3,389,878							25,114	25,114			
00-1100955	SAVANNAH	GA		08/18/2005		7,454,490							97,000	97,000			
00-1100958	JANESVILLE	WI		11/01/2005		837,980							9,180	9,180			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,238,119							8,988	8,988			
00-1100970	DENVER	CO		09/26/2005		7,872,066							28,482	28,482			
00-1100989	BRIDGETON	MO		10/13/2005		1,091,660							11,841	11,841			
00-1100993	TALLAHASSEE	FL		10/11/2005		6,608,609		50,849			50,849		73,743	73,743			
00-1100998	OXNARD	CA		10/11/2005		978,216							6,893	6,893			
00-1101004	REDLANDS	CA		10/18/2005		1,779,404							12,496	12,496			
00-1101012	LEXINGTON	KY		11/30/2005		2,082,702							23,447	23,447			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		4,852,365							19,542	19,542			
00-1101054	OCOEE	FL		01/24/2006		3,794,169							22,069	22,069			
00-1101088	MIDDLETOWN	CT		12/21/2005		14,620,356							46,362	46,362			
00-1101089	MIDDLETOWN	CT		12/21/2005		14,547,716							46,132	46,132			
00-1101120	HOPKINS	MN		02/16/2006		3,419,995							17,858	17,858			
00-1101199	CHARLOTTE	NC		05/23/2006		4,907,096							1,476	1,476			
00-1101363	PLANT CITY	FL		12/21/2006		3,265,014							12,681	12,681			
00-1101437	STAMFORD	CT		03/01/2007		17,617,090							366,332	366,332			
00-1101628	FORTH WORTH	TX		11/21/2007		3,081,154							169,711	169,711			
00-1101654	BENBROOK	TX		09/17/2008		2,920,830							237,636	237,636			
00-1101655	LOS ANGELES	CA		10/30/2008		694,126							27,700	27,700			
00-1101667	AUSTELL	GA		11/05/2009		1,355,271							223,666	223,666			
00-1101668	DAYTONA BEACH SHORES	FL		10/01/2009		16,437,905		219,894			219,894		500,000	500,000			
00-9000103	NEWPORT	DE		08/01/2001		563,617							11,332	11,332			
03-0307261	GAINESVILLE	FL		08/11/1995		1,590,980							22,654	22,654			
03-0312086	TALLAHASSEE	FL		09/22/1999		4,891,502		905			905		30,348	30,348			
00-1101391	JACKSONVILLE	FL		05/01/2007		10,111,697							107,910	107,910			
00-1101392	JACKSONVILLE	FL		03/02/2007		16,971,643							879,815	879,815			
00-1101438	JACKSONVILLE	FL		03/02/2007		7,834,301							69,883	69,883			
00-1101555	SCOTTSDALE	AZ		12/31/2007		6,499,239		85,163			85,163		35,394	35,394			
00-1101556	SCOTTSDALE	AZ		12/31/2007		2,253,237		32,305			32,305		14,100	14,100			
00-1101125	LIVONIA	MI		03/30/2006		5,842,507							366,514	366,514			
00-1100895	CLEARWATER	FL		07/14/2005		5,890,001							68,623	68,623			
00-1001225	INDIANAPOLIS	IN		12/19/2002		2,973,655							41,447	41,447			
00-1101122	FAYETTEVILLE	AR		02/22/2006		9,278,728							31,811	31,811			
00-1000540	SANFORD	FL		06/15/2001		3,245,514							18,631	18,631			
00-1100345	AUSTIN	TX		02/26/2004		5,834,462							16,491	16,491			
00-1100452	CLACKAMAS	OR		06/24/2004		9,773,488							13,082	13,082			
00-9000076	PARAMOUNT	CA		05/01/2001		30,769							6,185	6,185			
00-1000601	SAN DIEGO	CA		05/15/2001		1,047,671							5,538	5,538			
0299999. Mortgages with partial repayments						451,617,597		1,387,035			1,387,035		5,932,916	5,932,916			
00-1000333	MILWAUKEE	WI		09/28/2000	02/22/2011	2,731,057			1,011,557		(1,011,557)		1,719,500	1,719,500			
00-1100895	CLEARWATER	FL		07/14/2005	02/22/2011	5,890,001							5,821,378	5,821,378			
00-1101125	LIVONIA	MI		03/30/2006	03/16/2011	5,842,507							5,475,994	5,475,994			
03-4000870	TAYLOR	MI		12/12/1997	02/22/2011	2,735,600			1,241,431		(1,241,431)		1,710,000	1,710,000			
0499999. Mortgages transferred						17,199,165			2,252,988		(2,252,988)		14,726,872	14,726,872			
0599999 - Totals						501,001,048		1,387,035	2,252,988		(865,953)		52,712,028	52,710,888		(1,140)	(1,140)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Kayne Anderson Advisors, LLC		08/31/2010			1,626,710		20,654,610	0.170
	KPP Investors III LP	Cleveland	OH	KPP III Management LLC		12/29/2006	2		1,249,962		7,772,409	15.640
	New York Life Investment Management Mezzanine Partners II	New York	NY	New York Life Investment		10/31/2007	2		165,187			2.500
	Newstone Capital Partners II, LP	Los Angeles	CA	Newstone Capital		12/29/2010		6,428,587			23,571,413	0.040
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN	Northstar CapitalPartners L.P		02/12/2008			846,361		8,821,605	4.430
	Prudential Capital Partners II, LP	Chicago	IL	Stetson Street Partners, L.P.		04/28/2005	2		35,629		789,599	1.290
	Prudential Capital Partners III	Chicago	IL	Prudential Capital Partner, LP		10/15/2008			1,260,888		3,827,696	1.760
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated								6,428,587	5,184,737		65,437,332	XXX
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	EnCap Equity fund VII, LP		09/28/2007	3		1,264,435		10,798,613	1.560
	EnCap Energy VIII LP	Dallas	TX	EnCap Equity fund VIII, LP		12/15/2010		567,000			19,287,833	0.010
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrun Partners V LP		12/01/2007	3		438,976		3,814,589	2.450
	Energy Spectrum VI, L.P.	Dallas	TX	Energy Spectrun Partners VI LP		02/28/2011		404,331			29,443,381	3.000
	Fox Paine Capital Fund II, LP	Foster City	CA	Fox Paine Capital International GP, LP		12/31/2000	3		25,345		2,475,328	0.870
	Fox Paine Capital Fund III, LP	Foster City	CA	Fox Paine Capital Fund III GP, LP		08/15/2006	3		160,765		5,923,105	1.200
	Global Infrastructure Partners	New York	NY	Global Infrastructure		12/14/2007			1,102,978		4,929,938	0.004
	Highland Capital Partners VII, LP	Lexington	MA	Highland Capital Partners		10/28/2005	1		350,000		1,187,500	0.630
	Macquarie Infrastructure Partners A/B, LP	New York	NY	Macquarie Infrastructure Partners U.S. GP LLC		02/08/2007	2		81,802		3,009,016	1.980
	Nationwide Alternative Investments LLC	Columbus	OH	Nationwide Alternative Investment LLC		06/30/2007			1,000,000		41,278,900	100.000
	NCT Ventures Fund I LP	Columbus	OH	NCT GP I		06/20/2008			155,119		1,392,929	25.450
	Reservoir Venture Partners II, LP	Worthington	OH	Emerging Technology Ventures, L.P.		10/27/2006	1		200,000		1,558,943	14.940
	Silver Lake Partners II, LP	Menlo Park	CA	Silver Lake Technology Associates II, LLC		07/28/2004	3		4,194		1,703,714	0.420
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Technology Associates III, LP		12/19/2006	3		236,765		16,981,722	0.440
	Stonehenge Opportunity Fund II, LP	Columbus	OH	Bluestone Investors, LP		10/28/2004	3		75,000		910,000	1.980
	Stonehenge Opportunity Fund III	Columbus	OH	Stonehenge III, LP		11/30/2010			360,000		3,647,489	5.000
	Trident IV, LP	Greenwich	CT	Trident IV, LP		05/21/2007	3		1,997,364		4,618,932	1.970
	Trident V, LP	Greenwich	CT	Trident V, LP		12/20/2010			659,666		13,438,712	0.420
1599999. Joint Venture Interests - Common Stock - Unaffiliated								971,331	8,112,409		166,400,644	XXX
	Blue Vista Sponsor Equity Fund II, LLC	Chicago	IL	Blue Vista Capital Management LLC		08/01/2007			930,771		9,435,272	10.340
	Capmark Commercial Realty Partners III, L.P.	horsham	PA	Capmark Investment LP		07/23/2007			944,300			4.630
	Crow Holdings Realty Partners V, L.P.	Dallas	SD	Crow Holdings Realty		01/14/2008			614,622		21,433,116	3.200
	Legg Mason Real Estate Fund II	Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		07/12/2005			1,250,000			5.490
	RockBridge Hospitality Fund IV, L.P	Columbus	OH	Rockbridge Capital LLC		11/09/2007			2,149,104		5,090,798	14.430
1799999. Joint Venture Interests - Real Estate - Unaffiliated									5,888,797		35,959,186	XXX
	Nationwide Realty Investors, LLC	Columbus	OH	Nationwide Realty Investors, LLC		12/31/2000			9,500,000			95.000
	NW REI, LLC	Columbus	OH	NW REI, LLC		02/08/2008			18,889,692			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									28,389,692			XXX
	OYS Fund LLC					04/01/2011		275,000,000				100.000
2099999. Joint Venture Interests - Other - Affiliated								275,000,000				XXX
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH			12/31/2010			3,253,468			100.000
2699999. Non-collateral Loans - Affiliated									3,253,468			XXX
	Nationwide Affordable Housing Fund 36	Columbus	OH	Apollo Housing Capital	Columbus	03/14/2008			24,283,604		3,430,351	99.990
	Nationwide Affordable Housing Fund XX - NEF LLC	Chicago	IL	National Equity Fund	Chicago	12/30/2005			440,000			99.990
	Nationwide Ohio ARRA Fund, LLC	Columbus	OH	Ohio Equity Fund, Inc.	Columbus	12/18/2009			2,744,693		48,090,543	100.000
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									27,468,297		51,520,894	XXX
	Brooke School Investment Fund LLC	Boston	MA	The Corporation Trust Company		12/22/2005			20,000		695,000	99.990
3599999. All Other Low Income Housing Tax Credit - Unaffiliated									20,000		695,000	XXX
	BCCS Investment Fund,LLC	Boston	MA	BCCS, LLC		02/21/2008			126,167		1,935,644	100.000
	ELH Investment Fund LLC	Washington	Washington, D.C	ELH Investment Fund, LLC		02/29/2008			163,438		2,645,814	100.000
	The Leaguers Investment Fund LLC	Newark	NJ	The Leaguers Investment Fund, LLC		01/17/2008			233,100		3,643,227	100.000
3699999. All Other Low Income Housing Tax Credit - Affiliated									522,705		8,224,685	XXX
3999999. Total - Unaffiliated								7,399,918	46,674,240		320,013,056	XXX
4099999. Total - Affiliated								275,000,000	32,165,865		8,224,685	XXX
4199999 - Totals								282,399,918	78,840,105		328,237,741	XXX

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: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 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 Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change 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
	Green Mountain Partners III	Quechee	VT	Distribution	10/01/2002	03/31/2011	12,022,716								51,352				
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Distribution	08/31/2010	03/31/2011		(14,169)				(14,169)			2,077,333				
	New York Life Investment Management Mezzanine Partners II	New York	NY	Distribution	10/31/2007	03/31/2011	14,477,334	458,683				458,683			527,073				189,906
	Newstone Capital Partners, LP	Los Angeles	CA	Distribution	05/31/2007	03/31/2011	11,392,198								(555,862)				
	Newstone Capital Partners II, LP	Los Angeles	CA	Distribution	12/29/2010	03/31/2011									2,767,658				
	Northstar Mezzanine Partners III	Minneapolis	MN	Distribution	10/01/2002	03/31/2011	4,884,234	33,505				33,505			616,935				141,285
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN	Distribution	02/12/2008	03/31/2011	5,930,714	413,184				413,184			409,756				104,258
	Prudential Capital Partners II, LP	Chicago	IL	Distribution	04/28/2005	03/31/2011	8,667,500	80,303				80,303			49,848				127,119
	Prudential Capital Partners III	Chicago	IL	Distribution	10/15/2008	03/31/2011	1,625,317	(76,913)				(76,913)			19,902				76,913
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							59,000,013	894,593				894,593			5,963,995				639,481
	1492 Capital LLC	Columbus	OH	Distribution	07/23/2008	03/31/2011	24,739,500	3,880,072				3,880,072							469,880
	EnCap Energy Capital Fund IV, LP	Dallas	TX	Distribution	12/20/2001	03/31/2011	737,767	12,935				12,935			28,605				
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	Distribution	09/28/2007	03/31/2011	9,468,811	1,231,765				1,231,765			548,764				1,187,958
	Fox Paine Capital Fund II, LP	Foster City	CA	Distribution	12/31/2000	03/31/2011	5,624,779	(154,471)				(154,471)							154,471
	Global Infrastructure Partners	New York	NY	Distribution	12/14/2007	03/31/2011	16,983,756	132,534				132,534			1,340,411				405,792
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	Distribution	12/31/2000	03/31/2011	823,863	(42,856)				(42,856)			22,462				74,327
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	Distribution	12/31/2000	03/31/2011	1,891,544								36,186				63,706
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Distribution	09/26/2008	03/31/2011	(5,761)	(188,102)				(188,102)			1,755,348				
	Nationwide Private Equity Fund, LLC	Columbus	OH	Distribution	10/14/2004	03/31/2011	389,334,600	32,733,023				32,733,023			25,000,000				
	NCT Ventures Fund I LP	Columbus	OH	Distribution	06/20/2008	03/31/2011	2,315,196	206,616				206,616			597,740				796,894
	Silver Lake Partners II, LP	Menlo Park	CA	Distribution	07/28/2004	03/31/2011	10,640,308	(539,924)				(539,924)			1,959,589				291,639
	Silver Lake Partners III, LP	Menlo Park	CA	Distribution	12/19/2006	03/31/2011	12,452,779	(923,129)				(923,129)			1,823,427				
	Silver Lake Partners, LP	Menlo Park	CA	Distribution	12/31/2000	03/31/2011	178,943	(41,063)				(41,063)			98,235				65,200
	TA IX, LP	Boston	MA	Distribution	12/31/2000	03/31/2011	3,508,757	269,239				269,239			362,781				238,556
	TA X, LP	Boston	MA	Distribution	05/27/2004	03/31/2011	6,789,764	610,325				610,325			150,000				
	Trident IV, LP	Greenwich	CT	Distribution	05/21/2007	03/31/2011	23,781,840	665,449				665,449			322,764				429,698
	Trident V, LP	Greenwich	CT	Distribution	12/20/2010	03/31/2011		(162,509)				(162,509)			41,780				
	ZAIS MATRIX V-B LP	Red Bank	NJ	Distribution	11/17/2006	03/31/2011	5,648,126	719,094				719,094			1,856,555				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							514,914,572	38,408,998				38,408,998			35,944,647				4,178,121
	Nationwide Mutual Capital LLC	Columbus	OH	Distribution	07/31/2002	03/31/2011	12,002,653								2,514,466				
1699999. Joint Venture Interests - Common Stock - Affiliated							12,002,653								2,514,466				
	Crow Holdings Realty Partners V, L.P.	Dallas	SD	Distribution	01/14/2008	03/31/2011	2,076,996								439,575				
	Town Lake of Coppell Apartments	Houston	TX	Distribution	09/18/2007	03/31/2011	6,287,548								150,000				
	US Industrial REIT II	Dallas	TX	Distribution	03/31/2007	03/31/2011	13,422,894	2,457,712				2,457,712			158,763				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							21,787,438	2,457,712				2,457,712			748,338				
	NW REI, LLC	Columbus	OH	Distribution	02/08/2008	03/31/2011	22,279,338	(1,656)				(1,656)			1,779,630		(110,997)	(110,997)	(20,212)
1899999. Joint Venture Interests - Real Estate - Affiliated							22,279,338	(1,656)				(1,656)			1,779,630		(110,997)	(110,997)	(20,212)
	Centerline High Yield CMBS Fund II (fka ARCap High Yield CMBS Fund II, LLC)	Irving	TX	Distribution	06/28/2004	03/31/2011		62				62			62				5,100
1999999. Joint Venture Interests - Other - Unaffiliated								62				62			62				5,100
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ	Distribution	05/31/2005	03/31/2011	17,258,555								71,562				
	Prisma Polyphony Fund LLC (fka Riverview Polyphony Fund)	Rumson	NJ	Distribution	05/28/2004	03/31/2011	263,577,859	1,098,283				1,098,283			16,000,000				
2099999. Joint Venture Interests - Other - Affiliated							280,836,414	1,098,283				1,098,283			16,071,562				
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH	Distribution	12/31/2010	03/31/2011													2,110,203
2699999. Non-collateral Loans - Affiliated																			2,110,203
	St Johns Holding Inc Unsecured Loan	Ft Lauderdale	FL	Distribution	11/24/2003	03/31/2011	4,563,973								244,861				47,534
3799999. Any Other Class of Assets - Unaffiliated							4,563,973								244,861				47,534

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
3999999. Total - Unaffiliated							600,265,996	41,761,365				41,761,365			42,901,903				4,870,236
4099999. Total - Affiliated							315,118,405	1,096,627				1,096,627			20,365,658		(110,997)	(110,997)	2,089,991
4199999 - Totals							915,384,401	42,857,992				42,857,992			63,267,561		(110,997)	(110,997)	6,960,227

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-PP-9	U S Treasury Inflation Index Nt 1.125%		01/24/2011	Various		119,498,734	120,000,000	59,682	1
0599999. Bonds - U.S. Governments						119,498,734	120,000,000	59,682	XXX
135087-YZ-1	Canada /Govt/ Bd CDN$ 3.500% 06/01/20	C	02/18/2011	Pressprich R W		2,037,996	2,031,900	16,561	1FE
1099999. Bonds - All Other Governments						2,037,996	2,031,900	16,561	XXX
378280-SZ-5	Glendale AZ GO Preref 5.000% 07/01/17		02/11/2011	Tax Free Exchange		851,370	830,000	4,611	1FE
378280-TD-3	Glendale AZ GO Unref 5.000% 07/01/17		02/11/2011	Tax Free Exchange		174,377	170,000	944	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,025,747	1,000,000	5,555	XXX
254839-4X-8	ELH Investment Fund LLC Rev Charter Scho		01/01/2011	Interest Capitalization		20,968	20,968		2
57583R-GY-5	Massachusetts Dev Fin Agcy Rev CapAppBd-		03/01/2011	Interest Capitalization		37,630	37,630		2
3199999. Bonds - U.S. Special Revenues						58,598	58,598		XXX
008190-A*-1	NRG Energy Extended TL B2 Nt 2 3.496%		03/31/2011	Tax Free Exchange		695,603	709,061	210	3FE
01448Y-AE-3	ALESCO Pfd Fdg Ltd Flt Rt Mezz Nt SerA7		03/23/2011	Interest Capitalization		23,062	23,062		6FE
01741R-AE-2	Allegheny Technologies Inc Sr Nt 5.950		01/21/2011	Credit Suisse First Boston		1,033,540	1,000,000	3,140	2FE
03523T-BE-7	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		19,987,229	20,000,000	258,333	2FE
03523T-BG-2	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		5,023,401	5,000,000	89,583	2FE
03523T-BH-0	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		41,926,732	42,000,000	962,500	2FE
04529*-AA-2	Aspen Dental Management Term Ln Nt 3 6		03/18/2011	Tax Free Exchange		18,395	18,750	355	4FE
04529*-AA-2	Aspen Dental Management Term Ln Nt 1 7		03/18/2011	Tax Free Exchange		32,074	32,692	450	4FE
12543K-AD-6	Community Health Systems Inc Extended Te		02/28/2011	Tax Free Exchange		1,881	1,881	1	3FE
12543K-AE-4	Community Health Systems Inc Non-Extende		03/01/2011	Tax Free Exchange		3,066	3,066		3FE
16119#-AA-8	Charter Communications TL C Nt 2 3.557		01/25/2011	Morgan Stanley & Co Inc		2,335,432	2,481,203		3FE
172967-EV-9	Citigroup Inc Sr Nt 8.500% 05/22/19		03/17/2011	Various		33,680,142	27,050,000	724,531	1FE
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		01/31/2011	Tax Free Exchange		145,170	145,170	55	3FE
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		02/28/2011	Tax Free Exchange		30,742	87,534	27	6Z
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		03/31/2011	Tax Free Exchange		89,766	255,598	86	6Z
25527#-AA-5	Diversified Machine Inc Term Ln B Nt 2		03/31/2011	Tax Free Exchange		176,701	181,818	265	3Z
30212P-AH-8	Expedia Inc Co Gtd Nt 5.950% 08/15/20		01/01/2011	Tax Free Exchange		(165,278)		165,278	2FE
369622-SM-8	General Elec Cap Corp Sub Nt 5.300% 02		02/23/2011	Various		6,106,440	6,000,000	15,017	1FE
41162*-AA-6	Harbourvest Partners LP Term Ln Nt 2 6		02/18/2011	Tax Free Exchange		61,888	62,500	380	3FE
45256@-AA-2	Impact Healthcare LLC Nt Ser 2005-1 Mix		01/01/2011	Interest Capitalization		5,086	5,086		5
45257#-AA-9	Impact Childcare LLC Revolv Nt Ser 2004-		01/01/2011	Interest Capitalization		6,612	6,612		5
494550-AL-0	Kinder Morgan Energy - LP Sr Nt 7.750%		03/10/2011	Deutsche Bank Securities		5,808,950	5,000,000		2FE
544152-AA-9	Lorillard Tobacco Co Sr Nt 8.125% 06/2		03/03/2011	Credit Suisse First Boston		15,076,100	13,000,000	220,052	2FE
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt 6.875%		03/03/2011	Various		10,637,050	10,000,000	242,535	2FE
61747W-AF-6	Morgan Stanley Sr Nt 5.750% 01/25/21		01/21/2011	Various		11,024,750	11,000,000	799	1FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 2.0		03/25/2011	Tax Free Exchange		26,668	27,541	24	3FE
629568-AQ-9	Nabors Industries Inc Co Gtd Nt 6.150%		03/03/2011	Citigroup		5,433,950	5,000,000	19,646	2FE
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 1 2		03/07/2011	Tax Free Exchange		417,733	418,630	105	4FE
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		01/01/2011	Tax Free Exchange		195,368	195,368	18	4FE
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		01/01/2011	Tax Free Exchange		290,448	290,448	1,179	4FE
69360V-AC-4	PSC Industrial Ltd Term Ln Nt 1 7.250%		03/31/2011	Tax Free Exchange		5,248,049	5,345,662	3,230	4FE
74160M-KU-5	Prime Mortgage Tr Ser 2005-4 Cl 2A9 5.		03/01/2011	Interest Capitalization		73,449	73,449		1Z*
74956F-AG-0	RH Donnelley New Term Ln Nt 4 9.000% 0		03/31/2011	Tax Free Exchange		156,555	364,081	366	4FE
74956F-AG-0	RH Donnelley New Term Ln Nt 5 9.250% 0		02/28/2011	Tax Free Exchange		64,885	150,896	116	4FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 28		02/25/2011	Morgan/JP/Securities - Bonds		67,872	67,872		3FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 27		03/04/2011	Morgan/JP/Securities - Bonds		309,499	309,499		3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 7		02/08/2011	Tax Free Exchange		278,182	278,182	121	3FE
86853T-AF-0	SuperValu Inc Revolver Nt 32 1.255% 06		02/15/2011	Royal Bank of Scotland		47,619	47,619		4FE
86853T-AF-0	SuperValu Inc Revolver Nt 33 1.500% 06		03/25/2011	Royal Bank of Scotland		19,048	19,048		3FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 1		01/10/2011	Tax Free Exchange		112,335	112,500	71	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 9		01/10/2011	Tax Free Exchange		177,540	177,801	111	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		01/10/2011	Tax Free Exchange		475,000	475,000	298	4FE
90359@-AA-4	US Nursing Corporation Term Ln Tranche A		03/03/2011	Interest Capitalization		45,257	45,257		6*
961815-A#-4	Westwood One Inc Sr Gtd Nt 15.000% 07/1		03/31/2011	Interest Capitalization		46,568	46,568		5
97771N-AD-4	Wolf Hollow LP Revolver Nt 10 0.148% 0		03/30/2011	Tax Free Exchange		270,612	271,571	57	3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 22 2.498% 0		01/31/2011	Tax Free Exchange		70,597	70,608	1	3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 24 2.559% 0		03/22/2011	Tax Free Exchange		64,241	65,177	7	4Z
000000-00-0	Huntsman International Inc Extended Term		03/07/2011	Tax Free Exchange		2,043,453	2,081,581	7,584	3FE
000000-00-0	Huntsman International Inc Extended Term		03/07/2011	Tax Free Exchange		4,593,646	4,669,197	9,814	3FE
000000-00-0	Herbst Gaming Inc New Term Ln Nt 1 10.0		03/24/2011	Direct		1,708,089	2,871,254		4FE
65334H-AA-0	Nexen Inc Sr Nt 7.875% 03/15/32	A	01/24/2011	RBC Dominion Securities		4,554,920	4,000,000	115,500	2FE
65334H-AK-8	Nexen Inc Sr Nt 6.200% 07/30/19	A	02/02/2011	Various		5,335,700	5,000,000	6,028	2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
02052L-AC-0	Alon USA Inc Term Ln Nt 13 2.498% 05/1	F	02/28/2011	Tax Free Exchange		3,367	3,367		4FE
03938L-AT-1	ArcelorMittal Sr Nt 3.750% 03/01/16	F	02/28/2011	Morgan/JP/Securities - Bonds		4,480,785	4,500,000		2FE
29358Q-AA-7	Ensco Plc Sr Nt 4.700% 03/15/21	F	03/08/2011	Citigroup		10,782,750	11,000,000		2FE
449786-AL-6	Ing Bank NV Sr Nt 4.000% 03/15/16	R	03/08/2011	Goldman Sachs & Company		7,995,680	8,000,000		1FE
74040X-AC-8	Preferred Term Sec Ltd IX Flt Rate Mezz	R	01/03/2011	Interest Capitalization		93,442	93,442		6FE
74041E-AC-9	Preferred Term Sec Ltd XVI Flt Rate Mez	R	03/23/2011	Interest Capitalization		16,423	16,423		6FE
74042M-AE-6	Preferred Term Sec Ltd Flt Rt Mezz Nt Cl	F	03/22/2011	Interest Capitalization		13,552	13,552		6FE
75903A-AD-9	Regional Diversified Fdg Sr Nt Ser 2005-	F	01/01/2011	Interest Capitalization		5,046	5,046		6FE
N727AJ-BH-2	Rabobank Nederland Sr Nt (EUR) 1.279%	D	01/26/2011	HSBC Securities		47,882,194	47,886,983	29,284	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						257,165,056	248,057,655	2,877,157	XXX
8399997. Total - Bonds - Part 3						379,786,131	371,148,153	2,958,955	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						379,786,131	371,148,153	2,958,955	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
031162-10-0	Amgen Inc Com		02/17/2011	Direct	5,600.000	296,038			L
037833-10-0	Apple Inc Com		02/17/2011	Direct	200.000	71,810			L
125896-10-0	CMS Energy Corp		01/10/2011	Direct	8,700.000	163,593			L
14161H-10-8	Cardtronics Inc Com		02/15/2011	Barclays Capital	4,474.000	81,337			L
20030N-10-1	Comcast Corp Cl A		02/17/2011	Direct	4,900.000	124,264			L
29476L-10-7	Equity Residential Com		01/10/2011	Direct	4,900.000	247,721			L
446413-10-6	Huntington Ingalls Industries Com		03/31/2011	Spin Off	600.000	22,926			L
459200-10-1	International Bus Machs Corp Com		02/17/2011	Direct	700.000	114,829			L
594918-10-4	Microsoft Corp Com		02/17/2011	Direct	23,400.000	639,180			L
92343V-10-4	Verizon Communications Inc Com		02/17/2011	Direct	2,300.000	83,465			L
949746-10-1	Wells Fargo & Co Com		02/17/2011	Direct	13,900.000	459,099			L
000000-00-0	Herbst Gaming Com		03/24/2011	Direct	164,071.600				L
G0585R-10-6	Assured Guaranty Ltd Com	F	02/17/2011	Direct	20,000.000	315,182			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,619,444	XXX		XXX
63867N-16-6	Nationwide Dest 2055-INST Svc Cl (Seed)		03/22/2011	Direct	(948,998.060)	(939,980)			L
63867N-17-4	Nationwide Dest 2055-INST Cl (Seed)		03/22/2011	Direct	85,184.720	941,893			L
63867N-18-2	Nationwide Dest 2055-R2 (Seed)		03/22/2011	Direct	(8,999.330)	7			L
63867N-19-0	Nationwide Dest 2055-R1 (Seed)		03/22/2011	Direct	(8,999.730)	3			L
63867N-21-6	Nationwide Dest 2055-C (Seed)		01/01/2011	Direct	(8,999.950)	1			L
63867N-22-4	Nationwide Dest 2055-A (Seed)		03/22/2011	Direct	(8,998.690)	13			L
63867N-30-7	Nationwide Dest 2010-R1 (Seed)		03/22/2011	Direct	0.110	1			L
63867N-32-3	Nationwide Retire Inc-Ins (Seed)		03/22/2011	Direct	286.620	2,849			L
63867N-34-9	Nationwide Retire Inc-R2 (Seed)		03/22/2011	Direct	0.100	1			L
63867N-35-6	Nationwide Retire Inc-R1 (Seed)		03/22/2011	Direct	0.050	1			L
63867N-36-4	Nationwide Retire Inc-C (Seed)		03/22/2011	Direct	0.010				L
63867N-40-6	Nationwide Dest 2010-R2 (Seed)		03/22/2011	Direct	0.080	1			L
63867N-50-5	Nationwide Dest 2010-INS SVC (Seed)		03/22/2011	Direct	0.300	3			L
63867N-60-4	Nationwide Dest 2010-INS (Seed)		03/22/2011	Direct	3.020	28			L
63867N-65-3	Nationwide Dest 2030-INS (Seed)		03/22/2011	Direct	1.290	12			L
63867N-72-9	Nationwide Dest 2025-INS (Seed)		03/22/2011	Direct	1.970	19			L
63867N-78-6	Nationwide Dest 2020-INS (Seed)		03/22/2011	Direct	2.410	23			L
63867N-81-0	Nationwide Dest 2020-R2 (Seed)		03/22/2011	Direct	0.030				L
63867N-82-8	Nationwide Dest 2020-R1 (Seed)		03/22/2011	Direct	0.010				L
63867N-87-7	Nationwide Dest 2015-R2 (Seed)		03/22/2011	Direct	0.050				L
63867N-88-5	Nationwide Dest 2015-R1 (Seed)		03/22/2011	Direct	0.060	1			L
63867R-50-6	Nationwide Bd Fd-R (Seed)		03/31/2011	Direct	0.850	8			L
63867R-61-3	Nationwide Fd-R (Seed)		03/18/2011	Direct	0.190	3			L
63867R-61-3	Nationwide Fd-R (Seed)		02/25/2011	Tax Free Exchange	86.350	1,000			L
63867R-68-8	Nationwide Enhanced Inc-R (Seed)		03/31/2011	Direct	0.240	2			L
63867T-48-6	Nationwide L/C Value Fd-R (Seed)		02/23/2011	Direct	0.080	1			L
63867T-54-4	Nationwide Inv Dest Mod Con-IS (Seed)		03/22/2011	Direct	0.420	4			L
63867T-61-9	Nationwide Inv Dest Mod Agg-IS (Seed)		03/22/2011	Direct	0.260	2			L
63867T-67-6	Nationwide Inv Dest Mod-INS (Seed)		03/22/2011	Direct	0.370	4			L
63867T-74-2	Nationwide Inv Dest Con-INS (Seed)		03/22/2011	Direct	0.500	5			L
63867T-87-4	Nationwide Intl Index Fd-R (Seed)		03/18/2011	Direct	0.150	1			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
63867U-79-8	Nationwide Mid Cap Mkt Index-R (Seed)		03/18/2011	Direct	0.380	6			L
638686-15-4	Nationwide Var Ins Tr MM Mid Cap Val Fnd		03/21/2011	Direct	1.310	14			L
638686-29-5	Nationwide Var Ins Tr MM Int Gr Fnd Cl I		03/21/2011	Direct	1.260	12			L
638686-31-1	Nationwide Var Ins Tr MM Int Gr Fnd Cl I		03/21/2011	Direct	1.890	19			L
63868M-10-0	Nationwide Var Ins Tr Short Term Bd Fd C		03/21/2011	Direct	5.700	59			L
63868M-44-9	Nationwide Var Ins Tr Income Bond Fund C		03/25/2011	Direct	100,000.000	1,000,000			L
63868M-66-2	Nationwide Var Ins Tr Inv Dest Balanced		03/23/2011	Direct	6.810	90			L
63868M-68-8	Nationwide Var Ins Tr Inv Dest Cap Appr		03/23/2011	Direct	5.460	79			L
9299999. Common Stocks - Mutual Funds						1,006,185	XXX		XXX
9799997. Total - Common Stocks - Part 3						3,625,629	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,625,629	XXX		XXX
9899999. Total - Preferred and Common Stocks						3,625,629	XXX		XXX
9999999 - Totals						383,411,760	XXX	2,958,955	XXX

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
31331L-CX-4	Federal Farm Credit Bk Nt 6.000% 03/07		03/07/2011	Maturity		3,000,000	3,000,000	3,254,100	3,007,253		(7,253)		(7,253)		3,000,000				90,000	03/07/2011	1FE
912828-KZ-2	U S Treasury Nt 3.250% 06/30/16		03/25/2011	Barclays Capital		39,905,938	38,000,000	38,124,688	38,100,314		(3,999)		(3,999)		38,096,314		1,809,623	1,809,623	296,809	06/30/2016	1
912828-LD-0	U S Treasury Nt 3.250% 07/31/16		03/31/2011	Various		209,331,231	200,000,000	197,359,375	197,837,745		86,921		86,921		197,924,666		11,406,566	11,406,566	4,318,370	07/31/2016	1
912828-MF-4	U S Treasury Inflation Index Nt 1.375%		01/24/2011	Various		125,595,300	120,000,000	121,010,689	122,283,389	(1,361,391)	(7,775)		(1,369,166)		120,914,223		4,681,077	4,681,077	908,351	01/15/2020	1
0599999. Bonds - U.S. Governments						377,832,469	361,000,000	359,748,852	361,228,701	(1,361,391)	67,894		(1,293,497)		359,935,203		17,897,266	17,897,266	5,613,530	XXX	XXX
448814-HG-1	Hydro-Quebec Deb CDN$ 6.500% 02/15/11	C	02/15/2011	Maturity		2,020,610	2,020,610	1,656,262	2,007,767		(2,856)		(2,856)	(482,318)	2,020,610	498,017		498,017	131,386	02/15/2011	1FE
1099999. Bonds - All Other Governments						2,020,610	2,020,610	1,656,262	2,007,767		(2,856)		(2,856)	(482,318)	2,020,610	498,017		498,017	131,386	XXX	XXX
677518-S2-9	Ohio St GO Higher Ed Cap Fac Ser A 5.3		02/01/2011	Call 100.0000		5,000,000	5,000,000	5,416,200	5,005,096		(5,096)		(5,096)		5,000,000				134,375	02/01/2016	1FE
1799999. Bonds - U.S. States, Territories and Possessions						5,000,000	5,000,000	5,416,200	5,005,096		(5,096)		(5,096)		5,000,000				134,375	XXX	XXX
003268-AM-1	Aberdeen SD Sch Dist GO Unltd 5.650% 0		01/01/2011	Call 100.0000		2,000,000	2,000,000	2,114,180	2,000,000						2,000,000				56,500	01/01/2021	1FE
167484-B3-7	Chicago IL GO Neighborhoods Alive 21 5		01/01/2011	Call 100.0000		2,230,000	2,230,000	2,415,603	2,230,000						2,230,000				61,325	01/01/2014	1FE
199820-VK-4	Comal Tex Indpt SchDist Ref GO (Prerefun		02/01/2011	Call 100.0000		1,485,000	1,485,000	1,565,799	1,486,828		(1,828)		(1,828)		1,485,000				38,981	02/01/2021	1FE
199820-VW-8	Comal Tex Indpt SchDist Ref GO (Unrefund		02/16/2011	Call 100.0000		90,000	90,000	94,603	90,104		(104)		(104)		90,000				2,559	02/01/2021	1FE
378280-NX-5	Glendale AZ GO 5.000% 07/01/17		02/11/2011	Tax Free Exchange		1,025,747	1,000,000	1,089,370	1,026,921		(1,173)		(1,173)		1,025,747				30,556	07/01/2017	1FE
481304-3S-0	Judson TX IDS GO Ref (Prerefunded) 5.2		02/01/2011	Call 100.0000		1,805,000	1,805,000	1,878,445	1,806,830		(1,830)		(1,830)		1,805,000				47,381	02/01/2015	1FE
483836-LL-4	Kane Cook & Du Page Cntys GO III Sch Dis		01/01/2011	Call 101.0000		1,515,000	1,500,000	1,602,030	1,514,266		734		734		1,515,000				40,125	01/01/2015	1FE
620637-ZU-5	Mounds View MN GO Indpt Sch Dist #621 Se		02/01/2011	Call 100.0000		1,845,000	1,845,000	1,829,465	1,837,626		7,374		7,374		1,845,000				49,584	02/01/2018	1FE
727199-CH-2	Plano TX Indpt Sch Dist GO (Prerefunded)		02/15/2011	Call 100.0000		2,675,000	2,675,000	2,820,165	2,678,831		(3,831)		(3,831)		2,675,000				71,891	02/15/2016	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,670,747	14,630,000	15,409,660	14,671,406		(658)		(658)		14,670,747				398,902	XXX	XXX
01170P-CN-4	Alaska St Hsg Fin Corp Rev Home Mtg Amt		03/01/2011	Call 100.0000		480,000	480,000	480,000	480,000						480,000				6,000	12/01/2023	1FE
160429-QJ-8	Charleston SC WW & Swr Rev Ref Sys 5.2		01/01/2011	Call 101.0000		3,974,350	3,935,000	4,284,074	3,974,350						3,974,350				103,294	01/01/2012	1FE
198504-KJ-0	Columbia SC WW & Swr Sys Rev Ser 1980		01/01/2011	Maturity		185,000	185,000	139,053	185,000						185,000				7,169	01/01/2011	1
295200-FF-1	Erie Cnty PA Hosp Auth Rev Cnty Gtd (Ger		01/01/2011	Call 100.0000		90,000	90,000	66,404	88,882		1,118		1,118		90,000				2,813	07/01/2011	1
312805-ER-1	Fayetteville NC Rev Pub Works Comm Ref		03/01/2011	Call 101.0000		1,515,000	1,500,000	1,625,775	1,517,757		(2,757)		(2,757)		1,515,000				39,375	03/01/2014	1FE
3128CU-BG-0	FHLMC Gold PC Pool # G30039 6.500% 07/		03/01/2011	Paydown		6,810	6,810	6,815	6,803		7		7		6,810				77	07/15/2014	1
3128F2-EB-7	FHLMC Gold PC Pool # D62830 7.000% 08/		03/01/2011	Paydown		311	311	303	304		7		7		311				4	08/15/2025	1
3128F2-FX-8	FHLMC Gold PC Pool # D62882 7.000% 08/		03/01/2011	Paydown		631	631	614	617		14		14		631				7	08/15/2025	1
3128NE-A5-9	FHLMC Pool #1A0028 3.575% 10/25/35		03/01/2011	Paydown		192,872	192,872	194,710	194,662		(1,791)		(1,791)		192,872				(6,557)	10/25/2035	1
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		02/15/2011	Paydown		16,270	16,270	16,483	16,384		(114)		(114)		16,270				248	12/16/2019	1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		03/01/2011	Paydown		5,005	5,005	5,281	5,236		(231)		(231)		5,005				76	04/01/2021	1
312906-E5-5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2011	Paydown		4,258	4,258	4,098	4,190		68		68		4,258				52	08/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2011	Paydown		20,381	20,381	20,906	20,709		(328)		(328)		20,381				274	12/01/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2011	Paydown		119,116	119,116	122,527	121,234		(2,118)		(2,118)		119,116				1,232	05/01/2023	1
31292G-PB-6	FHLMC Gold PC Pool #C00418 7.000% 08/1		03/01/2011	Paydown		398	398	387	389		9		9		398				5	08/15/2025	1
31335G-EC-5	FHLMC Gold PC Pool # C80131 6.000% 03/		03/01/2011	Paydown		23,728	23,728	23,183	23,276		452		452		23,728				205	03/15/2024	1
31339D-KD-9	FHLMC REMIC Ser 2415 CE 5.500% 02/15/1		03/01/2011	Paydown		378,845	378,845	391,157	382,350		(3,505)		(3,505)		378,845				3,489	12/01/2016	1
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		03/01/2011	Paydown		137,129	137,129	144,066	140,606		(3,478)		(3,478)		137,129				1,552	12/01/2023	1
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		03/01/2011	Paydown		159,164	159,164	164,673	162,346		(3,181)		(3,181)		159,164				1,422	02/01/2024	1
3133T3-X8-6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		03/01/2011	Paydown		207,428	207,428	208,730	207,816		(388)		(388)		207,428				2,311	02/01/2024	1
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2011	Paydown		108,489	108,489	111,845	110,509		(2,020)		(2,020)		108,489				1,209	04/01/2025	1
3133TA-CQ-3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2		03/01/2011	Paydown		7,506	7,506	7,747	7,616		(111)		(111)		7,506				79	11/01/2024	1
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/		03/01/2011	Paydown		98,349	98,349	102,116	100,791		(2,443)		(2,443)		98,349				1,181	08/01/2026	1
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT 6.410%		03/01/2011	Paydown		608	608	611	607		2		2		608				6	02/01/2013	1
31340Y-GR-4	FHLMC REMIC Ser 22-C 9.500% 04/15/20		02/15/2011	Paydown		3,060	3,060	3,171	3,082		(23)		(23)		3,060				52	03/16/2017	1
31342A-P4-5	FHLMC Pool # 780443 2.378% 03/25/33		03/01/2011	Paydown		236,323	236,323	236,083	235,947		376		376		236,323				(3,197)	03/25/2033	1
31356B-CJ-7	FHLMC Gold PC Pool # D49973 6.000% 03/		03/01/2011	Paydown		2,522	2,522	2,258	2,300		223		223		2,522				25	03/15/2024	1
31358E-MW-9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2		03/01/2011	Paydown		23,258	23,258	26,106	24,921		(1,663)		(1,663)		23,258				292	06/01/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2011	Paydown		12,201	12,201	11,913	12,052		149		149		12,201				234	07/25/2020	1
31358E-XG-2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2		03/01/2011	Paydown		5,773	5,773	5,755	5,743		30		30		5,773				86	07/25/2020	1
31358G-PP-6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2		03/01/2011	Paydown		4,820	4,820	5,187	4,985		(166)		(166)		4,820				71	05/01/2021	1
31358G-X4-4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		03/01/2011	Paydown		2,776	2,776	2,726	2,747		29		29		2,776				40	06/25/2021	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2011	Paydown		4,375	4,375	4,203	4,304		71		71		4,375				75	07/25/2021	1
31358H-XU-4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2		03/01/2011	Paydown		16,490	16,490	17,180	16,734		(244)		(244)		16,490				217	06/01/2021	1
31358M-P4-0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2		03/01/2011	Paydown		21,410	21,410	22,274	21,727		(317)		(317)		21,410				352	05/01/2022	1
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		03/01/2011	Paydown		22,863	22,863	23,523	23,193		(329)		(329)		22,863				235	07/01/2022	1
31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2011	Paydown		5,089	5,089	5,015	5,034		54		54		5,089				48	07/25/2023	1
31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2011	Paydown		60,087	60,087	59,299	59,650		437		437		60,087				663	07/25/2023	1
31359E-AT-8	FNMA REMIC Ser 1993-167GA 7.000% 09/25		03/01/2011	Paydown		377,865	377,865	384,573	376,692		1,173		1,173		377,865				4,807	09/25/2023	1

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31359F-DE-5	FNMA REMIC Ser 1993-202M 6.500% 11/25/		03/01/2011	Paydown		507,025	507,025	505,434	504,668		2,357		2,357		507,025				5,075	11/25/2023	1
31359K-2K-2	FNMA REMIC Ser 1996-M7 Cl Z 6.843% 05/		03/01/2011	Paydown		1,835	1,835	1,780	1,784		51		51		1,835				21	03/01/2035	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		03/01/2011	Paydown		7,958	7,958	8,547	8,524		(566)		(566)		7,958				95	01/01/2032	1
31359Q-LQ-5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18		03/01/2011	Paydown		340,394	340,394	333,688	335,693		4,701		4,701		340,394				3,848	09/18/2027	1
31359V-BH-5	FNMA Ser 1998-73 Cl MZ 6.300% 10/17/38		03/01/2011	Paydown		245,413	245,413	251,616	249,200		(3,787)		(3,787)		245,413				2,565	04/01/2038	1
31359X-FH-7	FNMA REMIC Ser 1999-62 A6 7.790% 04/04		03/01/2011	Paydown		311,401	311,401	316,656	315,908		(4,506)		(4,506)		311,401				969	04/04/2031	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2011	Paydown		13,456	13,456	13,412	13,386		70		70		13,456				174	10/25/2019	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2011	Paydown		4,202	4,202	4,043	4,137		65		65		4,202				64	10/25/2019	1
313603-2H-4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2011	Paydown		2,645	2,645	2,642	2,632		13		13		2,645				44	04/25/2020	1
313603-5J-7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		03/01/2011	Paydown		52,068	52,068	56,818	54,717		(2,648)		(2,648)		52,068				970	04/01/2020	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2011	Paydown		2,902	2,902	2,812	2,861		41		41		2,902				49	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2011	Paydown		4,272	4,272	4,241	4,251		20		20		4,272				72	11/01/2019	1
313603-QH-8	FNMA REMIC Ser 1990-1D 8.800% 01/25/20		03/01/2011	Paydown		972	972	957	964		9		9		972				14	01/25/2020	1
313603-TW-2	FNMA REMIC Ser 1990-4Z 9.350% 01/25/20		03/01/2011	Paydown		73,551	73,551	80,877	76,228		(2,678)		(2,678)		73,551				1,452	12/01/2019	1
31365E-DS-9	FNMA Pool # 125313 7.000% 03/25/14		03/01/2011	Paydown		11,824	11,824	11,713	11,747		76		76		11,824				114	03/25/2014	1
31371E-2M-6	FNMA Pool # 250180 8.500% 10/25/14		03/01/2011	Paydown		4,172	4,172	4,193	4,170		2		2		4,172				51	10/25/2014	1
31373U-ZC-4	FNMA Pool # 304139 9.000% 01/25/25		03/01/2011	Paydown		87	87	92	91		(4)		(4)		87				1	01/25/2025	1
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		03/01/2011	Paydown		38,028	38,028	40,815	39,614		(1,586)		(1,586)		38,028				383	12/25/2019	1
31377T-BE-5	FNMA DUS Pool #386237 4.950% 06/25/19		03/01/2011	Paydown		6,292	6,292	6,565	6,435		(143)		(143)		6,292				52	06/25/2019	1
31377T-PN-0	FNMA DUS Pool #386629 5.610% 05/25/19		03/01/2011	Paydown		46,892	46,892	48,020	47,472		(580)		(580)		46,892				439	05/25/2019	1
313920-XA-3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25		03/01/2011	Paydown		87,106	87,106	90,054	88,557		(1,452)		(1,452)		87,106				906	08/01/2031	1
313920-XZ-8	FNMA REMIC Ser 2001-W2 Cl AF6 6.589% 1		03/01/2011	Paydown		26,074	26,074	25,919	26,255		(181)		(181)		26,074				193	10/25/2031	1
31392E-FL-9	FNMA REMIC Ser 2002-55 Cl GC 5.500% 09		03/01/2011	Paydown		187,009	187,009	193,146	189,051		(2,042)		(2,042)		187,009				1,629	05/01/2017	1
31392E-SX-9	FNMA REMIC Ser 2002-59 Cl B 5.500% 09/		03/01/2011	Paydown		67,935	67,935	70,632	69,475		(1,539)		(1,539)		67,935				603	06/01/2017	1
31392M-KQ-4	FHLMC REMIC Ser 2461 VD 6.500% 04/15/1		02/01/2011	Paydown		274,841	274,841	285,835	274,295		546		546		274,841				1,890	02/01/2011	1
31392T-WT-0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		03/01/2011	Paydown		131,470	131,470	136,934	133,461		(1,991)		(1,991)		131,470				1,169	12/01/2021	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		03/01/2011	Paydown		130,464	130,464	133,298	131,334		(870)		(870)		130,464				1,120	09/01/2017	1
31392U-MQ-4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		03/01/2011	Paydown		404,246	404,246	417,464	407,644		(3,397)		(3,397)		404,246				3,601	09/01/2017	1
31392U-RH-9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1		03/01/2011	Paydown		310,781	310,781	322,241	314,784		(4,003)		(4,003)		310,781				2,730	04/01/2017	1
31393A-2V-8	FNMA REMIC Ser 2003-38 Cl MP 5.500% 05		03/01/2011	Paydown		862,681	862,681	882,091	867,326		(4,645)		(4,645)		862,681				7,975	12/01/2022	1
31393B-T4-7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%		03/01/2011	Paydown		172,800	172,800	174,150	173,532		(732)		(732)		172,800				1,828	10/01/2032	1
31393D-J6-9	FNMA REMIC Ser 2003-59 Cl VJ 5.000% 08		03/01/2011	Paydown		40,931	40,931	41,379	41,014		(83)		(83)		40,931				342	09/01/2013	1
31394F-M3-6	FNMA REMIC Ser 2005-84 Cl YH 5.500% 09		03/01/2011	Paydown		112,481	112,481	111,514	111,782		699		699		112,481				996	09/25/2035	1
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		03/01/2011	Paydown		108,746	108,746	101,405	103,913		4,833		4,833		108,746				542	10/25/2018	1
31408G-KD-8	FNMA Pool #850892 5.000% 10/01/35		03/01/2011	Paydown		136,449	136,449	136,449	136,449						136,449				1,682	10/01/2035	1
31408J-BM-2	FNMA Pool #852444 5.000% 10/01/35		03/01/2011	Paydown		4,863	4,863	4,863	4,863						4,863				41	10/01/2035	1
31409Y-L6-2	FNMA Pool # 882449 5.000% 01/25/36		03/01/2011	Paydown		7,150	7,150	7,150	7,150						7,150				60	01/25/2036	1
31412W-TB-2	FNMA Pool #937146 6.500% 05/25/37		03/01/2011	Paydown		88,075	88,075	89,726	89,704		(1,630)		(1,630)		88,075				496	05/25/2037	1
31413H-G3-6	FNMA Pool #945818 6.000% 07/25/37		03/01/2011	Paydown		707,812	707,812	710,246	710,107		(2,294)		(2,294)		707,812				6,932	07/25/2037	1
34073N-5X-4	Florida Hsng Fin Corp Rev Amt Homeowner		03/01/2011	Call 100.0000		565,000	565,000	565,000	565,000						565,000				17,803	07/01/2023	1FE
3837H0-NF-6	GNMA REMIC Ser 1996-5 Cl Z 7.000% 05/1		03/01/2011	Paydown		119,995	119,995	123,380	122,324		(2,329)		(2,329)		119,995				1,395	04/01/2026	1
422341-AU-1	Heartland SD Cons Pwr El Rev Ser 1977		01/01/2011	Call 100.0000		65,000	65,000	46,912	58,041		6,959		6,959		65,000				2,072	01/01/2016	1
426338-EC-9	Henry Cnty GA Wtr & Swr Rev Ser 1979 8		02/01/2011	Maturity		165,000	165,000	150,119	164,880		120		120		165,000				6,600	02/01/2011	1
454806-AU-4	Indiana St Hsg & Cmnty Dev Rev Auth SF M		01/01/2011	Call 100.0000		415,000	415,000	415,000	415,000						415,000				9,960	07/01/2021	1FE
54627A-DA-2	Louisiana Hsg Fin Agy Mtg Rev AMT Ser C2		02/01/2011	Call 100.0000		270,000	270,000	270,373	270,356		(356)		(356)		270,000				2,017	06/01/2029	1FE
57563R-JC-4	Massachusetts Educ Fin Rev AMT-Issue I-S		01/01/2011	Call 100.0000		365,000	365,000	365,000	365,000						365,000				10,403	01/01/2031	1FE
579073-CL-9	McAlester OK Pub Wks Auth Rev Util Sys S		02/01/2011	Call 100.0000		80,000	80,000	86,173	80,034		(34)		(34)		80,000				2,300	02/01/2020	1FE
603827-EE-2	Minneapolis & St Paul MN Rev Metarpts Co		01/01/2011	Various		2,250,000	2,250,000	2,369,138	2,250,000						2,250,000				61,875	01/01/2018	1FE
60415M-JT-2	Minnesota St Hsg Fin Agy Rev C-2 5.850		02/01/2011	Call 100.0000		755,000	755,000	755,000	755,000						755,000				22,084	08/01/2011	1FE
60415M-MG-6	Minnesota St Hsg Fin Agy Rev Rent-D 5.		02/01/2011	Call 100.0000		10,000	10,000	10,000	10,000						10,000				290	08/01/2011	1FE
627270-DC-2	Muscatine IA Elec Rev 6.700% 01/01/13		01/01/2011	Call 100.0000		180,000	180,000	154,265	175,753		4,248		4,248		180,000				6,030	01/01/2013	1
627270-DQ-1	Muscatine IA Elec Rev 9.700% 01/01/13		01/01/2011	Call 100.0000		90,000	90,000	103,976	92,353		(2,353)		(2,353)		90,000				4,365	01/01/2013	1
676907-MW-5	Ohio Hsg Fin Agy Mtg Rev Amt Res Mtg Bkd		03/01/2011	Call 100.0000		600,000	600,000	600,000	600,000						600,000				14,550	09/01/2026	1FE
677560-AV-9	Ohio St Hsg Fin Agcy Mtg Rev Res Amt Mtg		03/01/2011	Call 100.0000		985,000	985,000	985,000	985,000						985,000				23,886	09/01/2026	1FE
796253-SF-0	San Antonio TX El & Gas Rev Ref Sys 5.		02/01/2011	Maturity		2,275,000	2,275,000	2,477,748	2,277,878		(2,878)		(2,878)		2,275,000				59,719	02/01/2011	1FE
83712D-PY-6	South Carolina St Hsg Fin Rev Amt Ser A2		01/01/2011	Call 100.0000		50,000	50,000	50,000	50,000						50,000				1,325	07/01/2023	1FE
873522-BD-7	Tacoma WA Lt & Pwr Rev Ser 1979 6.250%		01/01/2011	Maturity		1,250,000	1,250,000	843,500	1,250,000						1,250,000				39,063	01/01/2011	1
911760-EJ-1	Vendee Mtg Tr REMIC Ser 1994-2 3ZB 6.5		03/01/2011	Paydown		272,955	272,955	266,965	268,912		4,043		4,043		272,955				3,077	06/15/2024	1
911760-GT-7	Vendee Mtg Tr REMIC Ser 1995-3 1Z 7.25		03/01/2011	Paydown		155,030	155,030	159,346	157,658		(2,628)		(2,628)		155,030				1,695	09/01/2025	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
911760-HH-2	Vendee Mtg Tr REMIC Ser 1996-2 1Z 6.75		03/01/2011	Paydown		167,079	167,079	166,248	166,313		766		766		167,079				1,929	06/15/2026	1
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 Cl 1G 6		03/01/2011	Paydown		93,952	93,952	98,649	97,075		(3,123)		(3,123)		93,952				970	05/01/2028	1
957886-CP-7	Western CarolinaReglSwrAuthRev SC Swr Sy		03/01/2011	Call 100.0000		2,570,000	2,570,000	2,821,295	2,575,853		(5,853)		(5,853)		2,570,000				69,069	03/01/2014	1FE
957886-CU-6	Western CarolinaReglSwrAuthRev Sc Sew Sy		03/01/2011	Call 100.0000		1,000,000	1,000,000	1,060,520	1,001,524		(1,524)		(1,524)		1,000,000				26,875	03/01/2018	1FE
3199999. Bonds - U.S. Special Revenues						28,816,874	28,762,524	29,503,848	28,870,677		(53,804)		(53,804)		28,816,874				610,062	XXX	XXX
004421-VE-0	ACE Securities Corp Ser 2006-SL1 Cl A		03/25/2011	Paydown		113,568	113,568	89,151	1,824	81,315	30,428		111,743		113,568				(1,988)	03/25/2014	1Z*
008190-A*-1	NRG Energy Extended TL B2 Nt 1 3.557%		03/31/2011	Redemption 100.0000		1,970	1,970	1,885	1,892		77		77		1,970				17	08/31/2015	3FE
008190-A*-1	NRG Energy Extended TL B2 Nt 1 3.557%		03/31/2011	Tax Free Exchange		695,603	709,061	693,550	694,930		673		673		695,603				6,508	08/31/2015	3FE
013104-AJ-3	Albertsons Inc Sr Nt 7.500% 02/15/11		02/15/2011	Maturity		31,000,000	31,000,000	31,755,040	31,024,352		(24,352)		(24,352)		31,000,000				1,162,500	02/15/2011	4FE
01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		01/01/2011	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000					12/31/2019	2FE
021460-AC-4	Countrywide Alternative Ln Tr Ser 2006-1		03/01/2011	Paydown		25,076	316,066	53,143	22,214	30,929			30,929		53,143		(28,067)	(28,067)	3,460	06/25/2036	1Z*
02149D-AJ-8	Countrywide Alternative Ln Tr Ser 2006-H		03/01/2011	Paydown		170,526	170,526	163,268	153,457	9,811	7,259		17,070		170,526				1,519	01/25/2047	4Z*
02150F-AA-8	Countrywide Alternative Ln Tr Ser 2007-8		03/01/2011	Paydown		160,076	160,076	148,972	123,616	28,906	7,555		36,461		160,076				1,467	05/25/2037	1Z*
02150W-AB-9	Countrywide Alternative Ln Tr Ser 2007-H		03/01/2011	Paydown		411,421	411,421	409,354	318,710	90,838	1,873		92,711		411,421				3,315	03/25/2047	1Z*
02660T-BC-6	American Home Mtg Inv Tr Ser 2004-2 Cl 4		03/01/2011	Paydown		534,758	534,758	521,891	533,126		1,633		1,633		534,758				2,043	02/25/2044	1Z*
03040#-AA-0	American Water Cap Corp Sr Nt 6.870% 0		03/29/2011	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				6,870	03/29/2011	2
03215P-BN-8	Amresco Resdtl Sec Mtg Loan 1997-1 A7		03/01/2011	Paydown		72,907	72,907	71,916	72,525		383		383		72,907				1,401	03/25/2027	1Z*
03215P-DN-6	Amresco Resdtl Sec Mtg Loan Mtg PTC Ser		03/01/2011	Paydown		2,456	2,456	2,455	2,451		5		5		2,456				34	08/25/2027	1Z*
03523T-AB-4	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		19,987,229	20,000,000	19,984,600	19,986,990		239		239		19,987,229				1,033,333	01/15/2019	2FE
03523T-AD-0	Anheuser-Busch InBev WldwdInc Nt 5.375		03/15/2011	Tax Free Exchange		5,023,401	5,000,000	5,033,100	5,024,564		(1,164)		(1,164)		5,023,401				89,583	11/15/2014	2FE
03523T-AE-8	Anheuser-Busch InBev WldwdInc Nt 6.875		03/15/2011	Tax Free Exchange		41,926,732	42,000,000	41,915,280	41,925,490		1,241		1,241		41,926,732				962,500	11/15/2019	2FE
037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt 7.760		02/28/2011	Redemption 100.0000		73,200	73,200	74,831	73,781		(581)		(581)		73,200				2,840	02/28/2016	2
04529*-AA-2	Aspen Dental Management Term Ln Nt 3 6		03/31/2011	Redemption 100.0000		18,750	18,750	18,395			355		355		18,750				45	10/06/2016	4FE
04529*-AA-2	Aspen Dental Management Term Ln Nt 2 7		03/18/2011	Tax Free Exchange		50,468	51,442	50,420	50,440		28		28		50,468				2,511	10/06/2016	4FE
04626R-AC-0	Astoria Power Project PTC Ser C 7.902%		03/01/2011	Redemption 100.0000		104,255	104,255	104,255	104,255						104,255				1,371	05/01/2021	3FE
05948K-X7-9	Bank of America Alt Loan Tr Ser 2005-12		03/01/2011	Paydown		99,551	99,551	97,211	89,061	8,150	2,340		10,490		99,551				1,042	01/25/2036	3Z*
05950T-AF-2	Banc of America Mtg Securities Ser 2006-		03/01/2011	Paydown		495,521	495,521	462,820	472,500		23,021		23,021		495,521				4,577	11/20/2046	1Z*
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.99		03/31/2011	Redemption 100.0000		200,000	200,000	200,000	187,000	13,000			13,000		200,000				2,287	10/25/2013	4FE
07386H-MD-0	Bear Stearns Alt- A Tr Ser 2004-10 Cl 2A		03/25/2011	Paydown		161,946	161,946	152,736	150,193		11,753		11,753		161,946				(8,086)	12/26/2030	1Z*
07401P-AA-2	Bear Stearns Mtg Tr Ser 2007-SL1 Cl 1A		03/25/2011	Paydown		25,026	234,451	101,857	35,943	65,914			65,914		101,857		(76,831)	(76,831)	152	03/25/2037	1Z*
109043-AF-6	Briggs & Stratton Corp Nt 8.875% 03/15		01/19/2011	Call 101.2751		20,255,013	20,000,000	21,750,000	20,091,315		163,697		163,697		20,255,013				611,389	03/15/2011	3FE
12189P-AH-5	Burlington North Santa Fe ETC Ser 2000-2		01/15/2011	Paydown		379,550	379,550	433,948	403,197		(23,647)		(23,647)		379,550				15,007	01/15/2020	1FE
1248MP-AA-2	C-BASS Tr Ser 2007-MX1 Cl A1 6.159% 12		03/01/2011	Paydown		406,303	406,303	406,176	405,498		805		805		406,303				4,442	12/25/2036	1Z*
12543K-AD-6	Community Health Systems Inc Non-Extende		03/01/2011	Tax Free Exchange		3,066	3,066	3,066	2,987	79			79		3,066				20	07/25/2014	3FE
12543K-AD-6	Community Health Systems Inc Extended Te		03/31/2011	Redemption 100.0000		1,881	1,881	1,881							1,881				6	01/25/2017	3FE
12543K-AD-6	Community Health Systems Inc Extended Te		02/28/2011	Tax Free Exchange		1,881	1,881	1,881	1,832	49			49		1,881				18	01/25/2017	3FE
12543K-AE-4	Community Health Systems Inc Non-Extende		03/31/2011	Redemption 100.0000		3,066	3,066	3,066							3,066				7	07/25/2014	3FE
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		03/01/2011	Paydown		65,858	65,858	66,249	34,554	31,568	(264)		31,304		65,858				511	04/01/2027	1Z*
12566U-AN-4	Citimortgage Alternative LnTr Ser 2007-A		03/01/2011	Paydown		136,900	136,900	121,020	88,723	34,786	13,392		48,178		136,900				1,224	02/25/2037	1Z*
12566U-AT-1	Citimortgage Alternative LnTr Ser 2007-A		03/01/2011	Paydown		151,081	324,862	315,826	219,819	90,002	(904)		89,098		308,916		(157,836)	(157,836)	(26,929)	03/01/2015	1Z*
12567A-AP-2	Citimortgage Alternative LnTr Ser 2007-A		03/01/2011	Paydown		70,153	181,084	176,048	153,211	23,310	856		24,166		177,378		(107,225)	(107,225)	1,295	03/25/2022	1Z*
12638P-AB-5	Credit Suisse Mtg Cap Cft Ser 2007-3 Cl		03/01/2011	Paydown		105,452	105,452	95,349	67,593	27,757	10,103		37,860		105,452				1,009	04/25/2037	1Z*
126650-BQ-2	CVS Caremark Corp PTC Nt 6.943% 01/10/		03/10/2011	Redemption 100.0000		59,655	59,655	54,787	55,034		4,621		4,621		59,655				692	01/10/2030	2FE
126670-FB-9	CWABS Inc Ser 2005-IM2 Cl A3 0.520% 01		03/25/2011	Paydown		186,587	186,587	183,555	134,309	50,482	1,795		52,277		186,587				156	01/25/2036	1Z*
126673-3W-0	CWABS Inc Ser 2005-IM1 Cl A2 0.530% 11		03/25/2011	Paydown		61,693	61,693	59,342	60,450		1,243		1,243		61,693				66	11/25/2035	1Z*
126673-VE-9	CWABS Inc Ser 2004-U Cl 2A 0.525% 03/1		03/15/2011	Paydown		255,884	255,884	106,708	106,708		149,177		149,177		255,884				282	03/15/2034	1Z*
12667F-F8-3	Countrywide Alt Loan Tr Ser 2004-30CB Cl		03/01/2011	Paydown		887,850	887,850	871,064	883,708		4,142		4,142		887,850				5,958	02/25/2035	1Z*
12667G-W7-4	Countrywide Alt Loan Tr Ser 2005-34CB Cl		03/01/2011	Paydown		153,971	153,971	152,599	128,717	23,949	1,305		25,254		153,971				1,360	09/25/2035	1Z*

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126686-AC-8	CWABS Inc Ser 2006-H Cl 2A1B 0.405% 11		03/15/2011	Paydown		94,951	94,951	32,872	32,872		62,079		62,079		94,951				70	11/15/2036	1Z*
12668A-YS-8	Countrywide Alt Loan Tr Ser 2005-57CB Cl		03/01/2011	Paydown		116,386	116,386	115,840	101,239	14,661	485		15,146		116,386				947	12/25/2035	1Z*
126694-NS-3	CWHL Inc Ser 2005-27 Cl 1A3 5.500% 12/		03/01/2011	Paydown		148,834	148,834	144,858	146,702		2,133		2,133		148,834				1,129	12/25/2035	1Z*
126694-WE-4	CWHL Inc Ser 2006-HYB1 Cl 1A1 2.733% 0		03/01/2011	Paydown		181,955	181,955	156,559	109,234	47,325	25,396		72,721		181,955				893	03/20/2036	1Z*
12669C-E4-8	CWMBS Inc Ser 2002-8 Cl A4 6.500% 07/2		03/01/2011	Paydown		54,617	54,617	56,597	55,009		(391)		(391)		54,617				651	10/01/2014	1Z*
12669E-Y9-1	CWALT Loan Tr Ser 2003-J1 Cl 1A8 5.250		03/01/2011	Paydown		261,748	261,748	251,605	253,061		8,687		8,687		261,748				2,199	10/25/2033	1Z*
12669F-D2-6	CWHL Inc Ser 2004-10 Cl A10 5.000% 07/		03/01/2011	Paydown		161,818	161,818	151,503	158,360		3,458		3,458		161,818				1,224	07/25/2034	1Z*
12669F-T2-9	CWHL Inc Ser 2004-14 Cl 2A5 2.917% 08/		03/01/2011	Paydown		409,723	409,723	402,073	404,794		4,929		4,929		409,723				1,317	08/25/2034	1Z*
12669G-R3-7	Countrywide Home Loans Ser 2005-15 Cl A7		03/01/2011	Paydown		455,196	455,196	448,013	404,057	47,993	3,147		51,140		455,196				3,999	08/25/2035	1Z*
15018L-AD-3	Cedar Fair LP Term Ln Nt 1 5.500% 12/1		03/31/2011	Redemption 100.0000		94,925	94,925	93,976	94,027		898		898		94,925				539	12/15/2016	3FE
15128@-AH-6	Cemex Espana Fin LLC Sr Nt Ser A 8.910		03/18/2011	Call 100.0000		1,160,955	1,160,955	1,072,269	1,095,558		65,397		65,397		1,160,955				104,188	02/14/2014	4
156923-AB-0	Century Funding Ltd Minimum Yield Nt HY		02/15/2011	Maturity		5,080,769	5,080,769	4,642,299	5,073,450		7,319		7,319		5,080,769				619,231	02/15/2011	5*
16119#-AA-8	Charter Communications TL C Nt 2 3.557		03/31/2011	Redemption 100.0000		85,213	85,213	79,674	80,044		5,169		5,169		85,213				743	09/06/2016	3FE
16165M-AD-0	Chaseflex Tr Ser 2006-2 Cl A2B 0.450%		03/25/2011	Paydown		165,436	165,436	126,624	138,096		27,340		27,340		165,436				134	09/25/2036	1Z*
16165V-AM-0	Chaseflex Tr Ser 2007-1 Cl 2A9 6.000%		03/01/2011	Paydown		161,560	161,560	132,411	114,162	28,733	18,665		47,398		161,560				1,328	02/25/2037	1Z*
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		01/01/2011	Redemption 100.0000		93,027	93,027	102,237	95,683		(2,656)		(2,656)		93,027				3,408	01/01/2013	1FE
17025Q-AC-1	Countrywide Home Loans Ser 2007-J3 Cl A3		03/01/2011	Paydown		351,955	351,955	299,052	282,426	32,146	37,383		69,529		351,955				3,526	07/25/2037	4Z*
17275R-AD-4	Cisco Sys Inc Nt 5.900% 02/15/39		03/03/2011	Barclays Capital		5,135,150	5,000,000	5,342,200	5,335,370		(924)		(924)		5,334,447		(199,297)	(199,297)	166,347	02/15/2039	1FE
181593-AF-1	Clarke American Term Ln B Nt 1 2.807%		03/31/2011	Redemption 100.0000		24,550	24,550	21,483	22,145	109	2,297		2,406		24,550				172	04/04/2014	4FE
18976G-AZ-9	Citimortgage Alt Loan Tr Ser 2007-A6 Cl		03/01/2011	Paydown		844,982	844,982	794,343	801,734		43,248		43,248		844,982				7,150	06/25/2022	2Z*
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		01/31/2011	Tax Free Exchange		145,170	145,170	145,170	143,719	1,452			1,452		145,170				338	08/01/2014	3FE
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		02/11/2011	Redemption 100.0000		93,058	93,058	93,058	92,127	931			931		93,058				251	08/01/2014	3FE
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		02/11/2011	Redemption 100.0000		152,615	152,615	152,615	7,370	74			74		152,615				525	08/01/2014	3FE
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		03/28/2011	Redemption 100.0000		476,137	476,137	468,105	472,860	1,039	2,238		3,277		476,137				1,985	06/05/2013	3FE
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		03/28/2011	Redemption 100.0000		645,104	645,104	631,396	638,685		6,419		6,419		645,104				3,800	06/05/2013	3FE
21036C-AQ-0	Constellation Brands Extended Term Ln B		03/25/2011	Redemption 100.0000		234,893	234,893	233,297	233,556		1,337		1,337		234,893				1,646	06/05/2015	3FE
21036C-AQ-0	Constellation Brands Extended Term Ln B		03/28/2011	Redemption 100.0000		318,249	318,249	313,909	314,611		3,638		3,638		318,249				3,168	06/05/2015	3FE
210805-BU-0	Continental Airlines Inc EETC Ser 1997-4		01/02/2011	Paydown		1,028,648	1,028,648	1,016,989	1,022,365		6,283		6,283		1,028,648				35,488	01/02/2018	2FE
210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		03/15/2011	Paydown		321,521	321,521	301,757	310,394		11,127		11,127		321,521				10,687	03/15/2019	2FE
233835-AP-2	DaimlerChrysler NA Hldg Nt 7.750% 01/1		01/18/2011	Maturity		20,000,000	20,000,000	21,395,900	20,016,784		(16,784)		(16,784)		20,000,000				775,000	01/18/2011	2FE
24736C-AG-9	Delta Airlines XO Equip TL Nt 1 3.807%		03/29/2011	Redemption 100.0000		133,196	133,196	133,196	127,868	5,328			5,328		133,196				1,266	04/30/2012	3FE
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS Cl A		03/01/2011	Paydown		175,791	175,791	175,753	175,627		163		163		175,791				1,799	09/25/2033	1Z*
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 Cl A6		03/01/2011	Paydown		264,711	264,711	264,637	264,249		462		462		264,711				1,687	12/25/2033	1Z*
251563-DM-1	Deutsche Mtg Sec Inc Ser 2004-2 Cl A6		03/01/2011	Paydown		100,535	100,535	100,511	100,425		111		111		100,535				874	01/25/2034	1Z*
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		03/18/2011	Redemption 100.0000		7,003	7,003	2,459			4,543		4,543		7,003				10	10/24/2014	6Z
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		03/31/2011	Tax Free Exchange		28,282	80,531	28,282							28,282				217	10/24/2014	6Z
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		03/31/2011	Redemption 100.0000		41,009	41,009	14,402	14,402		26,607		26,607		41,009				288	10/24/2014	6Z
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		03/31/2011	Tax Free Exchange		61,484	175,067	61,484	30,742						61,484				1,099	10/24/2014	6Z
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		02/28/2011	Tax Free Exchange		30,742	87,534	30,742	30,742						30,742				640	10/24/2014	6Z
25527#-AA-5	Diversified Machine Inc Term Ln B Nt 2		03/31/2011	Redemption 100.0000		125,000	125,000	121,482			3,518		3,518		125,000					10/28/2015	3Z
25527#-AA-5	Diversified Machine Inc Term Ln B Nt 1		03/31/2011	Tax Free Exchange		176,701	181,818	176,364	176,364	129	209		338		176,701				5,144	10/28/2015	4Z
268617-BH-9	Enterprise Mtg Accept Co Owner Tr 2000-1		03/01/2011	Direct		49,335	49,335										49,335	49,335		01/15/2027	6FE
29276J-AC-8	Energy Solutions LLC Term Ln Nt 1 6.25		03/31/2011	Redemption 100.0000		13,125	13,125	12,797	12,813		312		312		13,125				317	08/13/2016	3FE
293791-AB-5	Enterprise Products Ptnrs LP Nt 7.500%		02/01/2011	Various		3,000,000	3,000,000	3,156,523	3,001,987		(1,987)		(1,987)		3,000,000				112,500	02/01/2011	2FE

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
30068*-AA-4	Excelitas Technologies (IDS) Term Ln B		03/31/2011	Redemption 100.0000		8,750	8,750	8,663	8,663		87		87		8,750				182	11/29/2016	3FE
30161M-AE-3	Exelon Generation Co LLC Sr Nt 6.200%		01/20/2011	Merrill Lynch		4,463,920	4,000,000	4,324,280	4,280,729		(2,315)		(2,315)		4,278,414		185,506	185,506	78,533	10/01/2017	2FE
30161M-AF-0	Exelon Generation Co LLC Sr Nt 5.200%		01/21/2011	Merrill Lynch		8,188,065	8,000,000	8,023,050	8,020,842		(131)		(131)		8,020,711		167,354	167,354	132,672	10/01/2019	2FE
30161M-AG-8	Exelon Generation Co LLC Sr Nt 6.250%		01/24/2011	Suntrust		3,950,160	4,000,000	4,119,320	4,118,366		(111)		(111)		4,118,254		(168,094)	(168,094)	80,556	10/01/2039	2FE
301965-CE-7	FFCA Sec Lending Corp 1999-2 Cl WA1C 7		03/01/2011	Paydown		30,439	30,439	30,094	30,212	9	218		227		30,439				399	05/18/2026	4FE
31331F-AV-3	Fedex Corp PTC Ser 1997-B 7.520% 01/15		01/15/2011	Redemption 100.0000		327,823	327,823	346,437	331,762		(3,939)		(3,939)		327,823				12,326	01/15/2018	3FE
31331F-AY-7	Fedex Corp PTC Ser 1998-1 Cl B 6.845%		01/15/2011	Paydown		56,606	56,606	56,606	56,606						56,606				1,937	01/15/2019	2FE
313855-E*-5	Federal Signal Corp Sr Nt 9.240% 12/15		03/17/2011	Knight Libertas		251,464	257,941	257,941	242,547	15,394			15,394		257,941		(6,477)	(6,477)	6,091	12/15/2012	4Z
313855-E*-5	Federal Signal Corp Sr Nt 9.240% 12/15		03/16/2011	Call 100.0000		29,917	29,917	29,917	28,132	1,785			1,785		29,917				867	12/15/2012	4Z
32052E-AA-7	First Horizon Mtg Tr Ser 2006-AR3 Cl 1A1		03/01/2011	Paydown		296,050	296,050	297,068	215,064	81,522	(536)		80,986		296,050				(24,953)	11/25/2036	2Z*
32052W-AC-3	First Horizon Alt Mtg Sec Tr Ser 2007-FA		03/18/2011	Paydown		80,638	175,756	152,455	120,782	30,180	(280)		29,900		145,939		(65,301)	(65,301)	(25,842)	11/01/2014	1Z*
34382#-AC-7	Homax Products Inc (Fluid Ent) 1st Lien		03/31/2011	Redemption 100.0000		9,164	9,164	6,431	6,431		2,733		2,733		9,164				187	10/31/2012	5
35729Q-AS-7	Fremont Home Loan Tr Ser 2006-B Cl SLA		03/25/2011	Redemption 50.0692		26,170	52,268	26,170	2,769	23,401			23,401		26,170				31,704	08/25/2036	1Z*
35729Q-AS-7	Fremont Home Loan Tr Ser 2006-B Cl SLA		03/25/2011	Capital Distribution		26,098		26,098	26,098						26,098					10/25/2027	1Z*
35729T-AD-4	Fremont Home Loan Owner Tr Ser 2006-C Cl		03/25/2011	Paydown		167,277	167,277	103,737	103,737		63,540		63,540		167,277				143	10/25/2036	1Z*
36161R-AD-1	GE Cap Assurance Co Ser 2003-1 Cl A4 5		03/01/2011	Paydown		144,413	144,413	145,135	144,556		(143)		(143)		144,413				(15,610)	05/12/2035	1Z*
36228C-LS-0	GS Mortgage Securities Corp II Ser 2001-		03/01/2011	Paydown		2,793,657	2,793,657	3,039,957	2,870,050		(76,393)		(76,393)		2,793,657				30,155	10/01/2014	1Z*
36228C-SH-7	GS Mortgage Securities Corp II Ser 2004-		01/01/2011	Paydown		10,000,000	10,000,000	9,554,297	9,986,162		13,838		13,838		10,000,000				37,150	10/10/2028	1Z*
36242D-7Q-0	GS Mortgage Securities Corp Ser 2005-5F		03/01/2011	Paydown		98,879	98,879	93,966	94,746		4,132		4,132		98,879				811	06/25/2035	1Z*
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B		03/31/2011	Redemption 100.0000		1,272	1,272	1,249	1,259		13		13		1,272				7	12/20/2012	2FE
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B		03/31/2011	Redemption 100.0000		3,680	3,680	3,532	3,608		72		72		3,680				21	12/20/2012	2FE
37946J-AG-2	Global Tel*Link Corp Term Ln Nt 1 7.25		03/09/2011	Redemption 100.0000		15,960,000	15,960,000	15,640,800	15,644,785		315,215		315,215		15,960,000				378,163	11/10/2016	4FE
39539M-AA-7	Greenpoint Mtg Funding Tr Ser 2007-AR3 C		03/25/2011	Paydown		331,351	331,351	322,990	213,524	111,054	6,773		117,827		331,351				336	06/25/2037	1Z*
40431F-AC-5	Household Home Equity Loan Tr Ser 2007-1		03/01/2011	Paydown		618,717	618,717	618,674	617,094		1,623		1,623		618,717				5,638	03/20/2036	1Z*
41162*-AA-6	Harbourvest Partners LP Term Ln Nt 1 6		03/31/2011	Redemption 100.0000		92,969	92,969	92,052	30,939		916		916		92,969				1,001	11/10/2016	3FE
41162*-AA-6	Harbourvest Partners LP Term Ln Nt 1 6		02/18/2011	Tax Free Exchange		61,888	62,500	61,875	61,878		10		10		61,888				1,031	11/10/2016	3FE
41164T-AA-0	Harborview Mtg Loan Tr Ser 2007-A Cl A		03/21/2011	Paydown		135,486	1,170,098	222,319	222,319						222,319		(86,832)	(86,832)	1,138	06/21/2037	1Z*
41164Y-AB-7	Harborview Mtg Loan Tr Ser 2007-4 Cl 2A1		03/19/2011	Paydown		161,787	161,787	157,692	158,554		3,232		3,232		161,787				146	07/19/2047	1Z*
42703X-A#-6	Herbst Gaming Inc Term Ln B Nt 7 8.500		03/24/2011	Direct		1,708,089	6,831,479	1,708,089	1,708,089						1,708,089					12/02/2011	6Z
44329E-AC-5	HSI Asset Loan Obligation Ser 2007-AR2 C		03/01/2011	Paydown		188,775	188,775	114,697	114,697		74,078		74,078		188,775				1,711	09/25/2037	1Z*
44701P-AQ-7	Huntsman International Inc Non-Extended		03/07/2011	Tax Free Exchange		6,637,099	6,750,778	6,577,026	6,588,570	42,306	6,222		48,528		6,637,099				45,652	04/19/2014	3FE
45254N-MY-0	IMPAC CMB Tr Ser 2005-2 Cl 1A1 0.770%		03/25/2011	Paydown		128,144	128,144	124,791	124,791		3,352		3,352		128,144				165	04/25/2035	1Z*
45256#-AA-0	Impact CIL Parent LLC Revolving Nt Ser 2		03/28/2011	Redemption 100.0000		13,966	13,966	13,966	13,966						13,966				12	08/22/2013	2FE
45256H-AA-6	Impact Funding LLC Ctf Tranche A 6.413		03/01/2011	Paydown		41,383	41,383	42,544	41,966		(583)		(583)		41,383				424	08/01/2020	1FE
45257H-AA-5	Impact Funding LLC Ser 2010-1 Cl A1 5.		03/01/2011	Paydown		99,499	99,499	99,552	99,549		(50)		(50)		99,499				883	01/25/2051	1Z*
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 Cl		03/01/2011	Paydown		262,088	262,088	262,579	261,350		738		738		262,088				1,642	08/01/2012	1Z*
456652-AA-4	Indymac Indx Mtg Ln Tr Ser 2007-A1 Cl A1		03/01/2011	Paydown		599,130	599,130	600,815	522,852	76,379	(101)		76,278		599,130				5,981	10/01/2015	3Z*
45668J-AD-8	Indymac Indx Mtg Ln Tr Ser 2006-AR33 Cl		03/01/2011	Paydown		774,338	774,338	775,767	739,586	34,041	712		34,753		774,338				8,495	07/01/2014	4Z*
466247-H8-9	JP Morgan Mtg Tr Ser 2006-A2 Cl 1A1 2.		03/01/2011	Paydown		156,483	156,483	155,799	130,014	25,915	554		26,469		156,483				633	04/25/2036	1Z*
466247-YM-9	JP Morgan Mtg Tr Ser 2005-A8 Cl 2A1 2.		03/01/2011	Paydown		686,456	686,456	678,734	683,408		3,048		3,048		686,456				3,305	11/25/2035	1Z*
50375U-AD-7	La Paloma Generating Co 1st Lien TL Nt 2		03/31/2011	Redemption 100.0000		3,916	3,916	3,963	3,657	273	(13)		260		3,916				20	08/16/2012	5Z
51783Q-AB-4	Las Vegas Sands (Venetian Cas) Term Ln B		03/31/2011	Redemption 100.0000		3,987	3,987	3,879	3,855	63	69		132		3,987				41	05/23/2014	3FE
52108M-AB-9	LB-UBS Commercial Mtge Tr Ser 2005-C7 Cl		01/01/2011	Paydown		(2,249)	(2,249)	(2,261)	(1,927)		(322)		(322)		(2,249)				(12,195)	11/15/2030	1Z*
52520M-GQ-0	Lehman Mtg Tr Ser 2006-2 Cl 6A1 6.000%		03/01/2011	Paydown		675,192	675,192	675,614	674,925		267		267		675,192				7,421	03/01/2021	2Z*
53961*-AV-8	Local Initiatives Support Corp Nt 5.00		01/01/2011	Redemption 100.0000		124,902	124,902	124,902	124,154	748			748		124,902				1,561	12/29/2015	4
552077-AR-0	Lyondell Chemical Term Ln Nt 1 5.500%		01/01/2011	Redemption 100.0000		997,500	997,500	987,525	988,504		8,996		8,996		997,500				(1,524)	04/08/2016	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
55275S-AR-1	Master Alternative Loans Tr Ser 2007-1 C		03/01/2011	Paydown		96,411	96,411	87,109	88,272		8,139		8,139		96,411				948	11/25/2021	1Z*
565849-AH-9	Marathon Oil Corp Sr Nt 7.500% 02/15/1		02/25/2011	Direct		6,107,000	5,000,000	6,015,120	5,970,973		(14,790)		(14,790)		5,956,184		150,816	150,816	197,917	02/15/2019	2FE
576434-S6-2	Master Asset Securitization Tr Ser 2005-		03/01/2011	Paydown		390,041	390,041	383,094	385,704		4,337		4,337		390,041				2,803	06/25/2015	1Z*
59020U-3X-1	Merrill Lynch Crd Bse A S & S Ser 2006-W		03/25/2011	Paydown		33,186	33,186	28,029	29,931		3,255		3,255		33,186				29	01/25/2037	1Z*
59020U-P7-4	Merrill Lynch Crd Bse A S & S Ser 2005-A		03/01/2011	Paydown		362,844	362,844	353,251	356,772		6,072		6,072		362,844				3,190	08/25/2036	1Z*
59549R-AC-8	Mid State Tr X Ser 10 Cl M1 6.280% 02/		03/15/2011	Paydown		39,371	39,371	33,106	33,106		6,265		6,265		39,371				514	02/15/2036	1FE
59549W-AB-9	Mid State Tr Ser 11 Cl M1 5.598% 07/15		03/15/2011	Paydown		42,122	42,122	42,121	42,121						42,122				386	07/15/2038	1FE
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt 4.		02/28/2011	Redemption 100.0000		428,571	428,571	428,571	428,571						428,571				9,900	02/28/2013	1
61745M-6D-0	Morgan Stanley Cap I Ser 2005-HQ6 Cl A2A		03/01/2011	Paydown		149,301	149,301	150,120	149,352		(51)		(51)		149,301				1,549	04/01/2014	1Z*
61745M-VW-0	Morgan Stanley Cap I Ser 2004-1 Cl 1A3		03/01/2011	Paydown		45,024	45,024	45,024	45,024						45,024				367	11/25/2018	1Z*
61748H-LC-3	Morgan Stanley Mtg Tr Ser 2005-5AR Cl 3A		03/01/2011	Paydown		274,409	274,409	263,644	187,862	75,782	10,765		86,547		274,409				965	09/25/2035	1Z*
61749T-AA-2	Morgan Stanley Mtg Loan Tr Ser 2006-10SL		03/25/2011	Paydown		277,666	277,666	128,019	26,936	101,114	149,616		250,730		277,666				180	08/25/2036	1Z*
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 2.0		03/31/2011	Redemption 100.0000		2,535	2,535	2,446	2,446		89		89		2,535				13	02/01/2013	3FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 2.0		03/25/2011	Tax Free Exchange		26,668	27,541	26,570	26,571		96		96		26,668				147	02/01/2013	3FE
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 10		03/07/2011	Tax Free Exchange		417,733	418,630	417,630	409,877	7,781	75		7,856		417,733				2,473	04/06/2013	4FE
64374F-AC-4	New Development Holdings LLC Term Ln Nt		03/09/2011	Redemption 100.0000		6,965,000	6,965,000	6,825,700	6,833,167		131,833		131,833		6,965,000				183,682	06/08/2017	3FE
652482-BX-7	News America Inc Co Gtd Nt 5.650% 08/1		03/08/2011	Wachovia Capital Markets Inc		10,852,900	10,000,000	10,539,438	10,508,758		(7,817)		(7,817)		10,500,941		351,959	351,959	323,306	08/15/2020	2FE
65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 Cl A6		03/01/2011	Paydown		159,828	159,828	159,825	159,665		163		163		159,828				1,539	03/25/2034	1Z*
65535V-US-5	Nomura Asset Sec Corp Ser 2006-AR2 Cl 3A		03/25/2011	Paydown		74,370	74,370	23,240	23,240		51,130		51,130		74,370				63	04/25/2036	1Z*
65536H-CQ-9	Nomura Home Equity Loan Inc Ser 2006-HE1		03/25/2011	Paydown		284,641	284,641	276,833	276,833		7,808		7,808		284,641				235	02/25/2036	1Z*
667294-BC-5	Northwest Airlines PTC Ser 2002-1 C1 Flt		01/13/2011	Pressprich R W		2,193,430	2,171,713	2,350,879	2,069,169	176,203	(2,262)		173,941		2,243,111		(49,681)	(49,681)	16,740	11/20/2013	3FE
67073E-AD-2	Nuveen Investments Inc Non- Extended Ter		01/01/2011	Tax Free Exchange		485,817	485,817	485,817	460,918	24,898			24,898		485,817				2,411	11/13/2014	4FE
674135-CT-3	Oakwood Mtg Inv Inc Sr/Sub PT Ctf 1997-D		03/01/2011	Paydown		380	380	385	379		1		1		380				4	06/01/2011	1FE
681919-AS-5	Omnicom Group Inc Sr Nt 5.900% 04/15/1		03/08/2011	Barclays Capital		12,253,870	11,000,000	12,339,880	12,246,127		(38,953)		(38,953)		12,207,174		46,696	46,696	257,961	04/15/2016	2FE
682134-AC-5	Omnicom Group Inc Nt 4.450% 08/15/20		02/02/2011	Goldman Sachs & Company		4,849,950	5,000,000	4,982,700	4,983,304		161		161		4,983,465		(133,515)	(133,515)	112,486	08/15/2020	2FE
68389X-AL-9	Oracle Corp Sr Nt 5.375% 07/15/40		03/04/2011	Credit Suisse First Boston		9,507,200	10,000,000	9,884,100	9,884,738		290		290		9,885,028		(377,828)	(377,828)	343,403	07/15/2040	1FE
69266*-AA-2	Ozburn Hessey Holding 1st Lien Term Ln N		03/31/2011	Redemption 100.0000		7,500	7,500	7,406	7,415		85		85		7,500				141	04/08/2016	4FE
693476-BL-6	PNC Funding Corp Sr Nt 4.375% 08/11/20		03/03/2011	Barclays Capital		4,943,950	5,000,000	4,972,800	4,973,651		399		399		4,974,050		(30,100)	(30,100)	125,781	08/11/2020	1FE
69353C-A*-2	PRA International Term Ln Nt 2 3.534%		03/31/2011	Redemption 100.0000		2,386	2,386	2,339	2,148	210	29		239		2,386				21	12/13/2014	3FE
69353C-A*-2	PRA International Term Ln Nt 1 3.559%		03/31/2011	Redemption 100.0000		1,364	1,364	1,336	1,227	120	16		136		1,364				14	12/13/2014	3FE
69360V-AC-4	PSC Industrial Ltd Term Ln Nt 2 7.250%		01/18/2011	Redemption 100.0000		597,195	597,195	585,251	585,879		11,316		11,316		597,195					07/30/2016	4FE
69360V-AC-4	PSC Industrial Ltd Term Ln Nt 2 7.250%		03/31/2011	Tax Free Exchange		5,248,049	5,345,662	5,242,170	5,244,466		3,583		3,583		5,248,049				102,285	07/30/2016	4FE
718172-AA-7	Philip Morris Intl Inc Sr Nt 5.650% 05		02/23/2011	Barclays Capital		5,604,550	5,000,000	5,375,550	5,329,932		(6,073)		(6,073)		5,323,859		280,691	280,691	80,042	05/16/2018	1FE
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		03/31/2011	Redemption 100.0000		93,273	93,273	93,273	93,273						93,273				1,376	12/31/2018	2
74836J-AA-1	Questar Market Resources Nt 7.500% 03/		03/01/2011	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				262,500	03/01/2011	3FE
74924D-AA-7	Residential Accredit Loans Ser 2007-QS10		03/01/2011	Paydown		74,742	103,052	74,649	74,649		10,061		10,061		84,710		(9,967)	(9,967)	1,154	09/25/2037	1Z*
74956F-AG-0	RH Donnelley New Term Ln Nt 3 9.000% 0		03/31/2011	Tax Free Exchange		129,771	301,793	129,771	64,885						129,771				6,074	03/31/2014	4Z
74956F-AG-0	RH Donnelley New Term Ln Nt 5 9.250% 0		03/31/2011	Redemption 100.0000		88,608	88,608	38,101			50,507		50,507		88,608				687	03/31/2014	4FE
74956F-AG-0	RH Donnelley New Term Ln Nt 1 9.250% 0		03/31/2011	Tax Free Exchange		91,669	213,185	91,669	64,885						91,669				4,058	03/31/2014	4Z
75115L-AA-5	Residential Accredit Loans Ser 2007-QH7		03/25/2011	Paydown		288,418	288,418	280,160	177,338	102,822	8,258		111,080		288,418				288	08/25/2037	1Z*
755920-AG-0	Receipts on Corp Sec Tr Collateral Tr Se		02/01/2011	Redemption 100.0000		87,421	87,421	95,425	91,345		(3,924)		(3,924)		87,421				2,841	08/01/2017	4FE
758753-A*-8	Regal Cinemas Tranche B Nt 6 4.057% 11		02/23/2011	Redemption 100.0000		1,249,409	1,249,409	1,249,409	1,249,409						1,249,409				5,439	11/19/2016	3FE
758753-A@-6	Regal Cinemas Corp Term Ln Nt 1 3.754%		02/23/2011	Redemption 100.0000		2,000,000	2,000,000	1,980,000	1,981,713		18,287		18,287		2,000,000				11,408	11/19/2016	3FE
760985-GQ-8	Residential Asset Mtg Prod Inc Ser 2002-		03/01/2011	Paydown		16,422	16,422	16,418	13,550	2,850	22		2,872		16,422				168	01/25/2032	1Z*

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
760985-ST-9	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2011	Paydown		183,017	183,017	172,036	173,524		9,493		9,493		183,017				1,316	11/25/2032	1Z*
76110V-KU-1	Residential Funding Mtg Sec II Ser 2002-		03/25/2011	Paydown		135,116	135,116	64,661	64,661		70,455		70,455		135,116				177	08/25/2032	1Z*
761143-AD-8	Residential Asset Sec Tr Ser 2007-A9 Cl		03/01/2011	Paydown		175,181	175,181	174,305	118,572	55,766	844		56,610		175,181				1,919	09/25/2037	1Z*
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 24 2		03/31/2011	Redemption 100.0000		7,051	7,051	7,051	6,869	182			182		7,051				45	07/19/2013	3FE
771196-AS-1	Roche Hldgs Inc Co Gtd Nt 6.000% 03/01		03/17/2011	Barclays Capital		22,987,000	20,000,000	22,013,100	21,789,848		(39,823)		(39,823)		21,750,026		1,236,974	1,236,974	670,000	03/01/2019	1FE
78442G-GG-5	SLM Student Loan Tr Ser 2003-4 Cl A5D		03/15/2011	Paydown		132,877	132,877	132,801	132,832		45		45		132,877				349	03/15/2033	1FE
785583-AC-9	Sabine Pass Lng LP Sec Nt 7.250% 11/30		03/08/2011	Morgan Stanley & Co Inc		461,250	450,000	445,320	437,625	9,981	142		10,123		447,748		13,502	13,502	9,153	11/30/2013	4FE
785583-AF-2	Sabine Pass Lng LP Sr Nt 7.500% 11/30/		03/08/2011	Various		15,403,430	15,000,000	13,412,500	13,567,190		35,043		35,043		13,602,232		1,801,198	1,801,198	315,625	11/30/2016	4FE
785778-HD-6	SACO I Tr Ser 2005-6 Cl A 0.830% 09/25		03/25/2011	Paydown		116,078	116,078	112,101	53,419	58,682	3,977		62,659		116,078				156	09/25/2035	1Z*
785811-AA-8	SACO I Tr Ser 2006-5 Cl 1A 0.400% 04/2		03/25/2011	Paydown		94,229	158,562	54,704	54,727						54,727		39,502	39,502	87	04/25/2036	1Z*
812404-BG-5	Sears Roebuck Acceptance Corp Nt 7.000		02/01/2011	Maturity		2,859,000	2,859,000	2,963,427	2,860,492		(1,492)		(1,492)		2,859,000				100,065	02/01/2011	3FE
820922-AV-4	Shearson Lehman CMO Inc Mtg Bkd Ser E Cl		03/01/2011	Paydown		129,400	129,400	118,068	125,520		3,881		3,881		129,400				1,473	05/01/2017	5*
832110-AL-4	Smith Intl Sr Nt 9.750% 03/15/19		03/07/2011	Call 139.3643		11,295,480	8,105,000	9,307,377	9,173,053		2,122,427		2,122,427		11,295,480				377,558	03/15/2019	2FE
861832-A#-0	Stonehenge Cap Fund NY LLC Sr Structured		03/15/2011	Redemption 100.0000		15,603	15,603	15,603	15,603						15,603				329	12/15/2016	1
861832-A*-4	Stonehenge Cap Fund NY LLC Sr Nt Ser 200		03/15/2011	Redemption 100.0000		114,893	114,893	114,893	114,893						114,893				2,792	12/15/2011	1
861832-A@-2	Stonehenge Cap Fund NY LLC Sr Nt Ser 200		03/15/2011	Redemption 100.0000		31,260	31,260	31,260	31,260						31,260				581	12/15/2015	1
86183@-AA-4	Stonehenge Cap Fund CO LLC Sr Nt Ser 200		03/01/2011	Redemption 100.0000		62,774	62,774	62,774	62,774						62,774				3,276	03/01/2013	1FE
86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		03/01/2011	Redemption 100.0000		288,337	288,337	288,337	288,337						288,337				14,100	08/01/2011	1
86187#-AA-8	Stonehenge Cap Fd TX LP Sr Structured Nt		03/01/2011	Redemption 100.0000		1,768	1,768	1,768	1,768						1,768				76	08/01/2015	1
863579-XT-0	Structured Adj Rate Mtg Ln Ser 2005-18 C		03/01/2011	Paydown		930,670	930,670	925,144	926,871		3,799		3,799		930,670				6,962	09/25/2035	1Z*
86359B-JU-6	Structured Asset Sec Corp Ser 2004-6XS C		03/01/2011	Paydown		539,498	539,498	539,414	539,026		473		473		539,498				5,056	03/25/2034	1Z*
86363G-AJ-3	Structured Asset Sec Corp Ser 2007-3 Cl		03/01/2011	Paydown		709,059	709,059	659,797	525,755	134,042	49,263		183,305		709,059				7,140	04/25/2047	1Z*
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 2		03/31/2011	Redemption 100.0000		273	273	273	266	7			7		273				1	02/28/2014	3FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 28		03/10/2011	Redemption 100.0000		67,872	67,872	67,872							67,872				53	08/11/2011	3FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 27		03/08/2011	Redemption 100.0000		309,499	309,499	309,499							309,499				140	08/11/2011	3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 5		03/31/2011	Redemption 100.0000		7,115	7,115	7,115	6,926	189			189		7,115				49	02/28/2016	3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 4		02/08/2011	Tax Free Exchange		278,182	278,182	278,182	270,793	7,389			7,389		278,182				2,901	02/28/2016	3FE
86853T-AF-0	SuperValu Inc Revolver Nt 32 1.255% 06		03/15/2011	Redemption 100.0000		47,619	47,619	47,619							47,619				56	06/02/2011	4FE
872227-AA-1	TBW Mtg Backed PTC Ser 2007-2 Cl A1A 5		03/01/2011	Paydown		190,174	190,174	174,796	117,771	57,024	15,378		72,402		190,174				2,055	07/25/2037	1Z*
89233@-AB-6	Toys R Us New Term Ln B Nt 1 6.000% 09		02/28/2011	Redemption 100.0000		10,000	10,000	9,850	9,857		143		143		10,000				98	09/01/2016	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 1		03/31/2011	Redemption 100.0000		7,500	7,500	7,489			11		11		7,500				63	10/10/2014	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 8		01/10/2011	Tax Free Exchange		289,875	290,301	289,806	223,927	65,945	3		65,948		289,875				1,153	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		01/10/2011	Tax Free Exchange		475,000	475,000	475,000	365,804	109,196			109,196		475,000				1,887	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		03/31/2011	Redemption 100.0000		25,000	25,000	25,000							25,000				211	10/10/2014	4FE
90343A-AD-6	US Airways Group Term Ln Nt 4 2.748% 0		02/03/2011	Goldman Sachs & Company		6,541,477	7,218,182	5,907,025	6,320,779		22,407		22,407		6,343,187		198,291	198,291	55,311	03/23/2014	4FE
90359@-AA-4	US Nursing Corporation Term Ln Tranche A		03/31/2011	Redemption 100.0000		53,012	53,012	39,116		37,938	13,896		51,834		53,012				(340)	08/31/2011	6*
90360@-AB-9	United States Shipping Restated Term Ln		03/31/2011	Redemption 100.0000		44,286	44,286	20,113	20,113		24,173		24,173		44,286				912	08/07/2013	5FE
90781#-AG-7	Union Pacific RR PTC Ser 2008-2 4.400%		01/16/2011	Redemption 100.0000		555,047	555,047	555,047	555,047						555,047				12,602	01/16/2016	1

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
909279-S#-9	United Airlines Inc Mtg Ln N782UA 0.71		03/01/2011	Redemption 100.0000		405,473	405,473	329,447	346,041		59,432		59,432		405,473				267	09/01/2013	3
921796-HP-6	Vanderbilt Mtg Fin Ser 1999-D Cl IA4 7		03/01/2011	Paydown		90,375	90,375	90,375	90,375						90,375				1,214	09/07/2025	1FE
921796-LN-6	Vanderbilt Mtg Fin Ser 2001-C Cl A4 5.		03/01/2011	Paydown		196,058	196,058	196,054	195,887		171		171		196,058				2,059	01/07/2027	1FE
92922F-4A-3	Washington Mutual Mtg Ser 2005-AR14 Cl 1		03/01/2011	Paydown		845,180	845,180	836,530	841,631		3,549		3,549		845,180				4,125	12/25/2035	1Z*
93363E-AB-1	Washington Mutual Ser 2006-AR10 Cl 1A2		03/01/2011	Paydown		215,407	215,407	215,718	196,921	17,958	528		18,486		215,407				1,923	02/01/2012	1Z*
93363N-AA-3	Washington Mutual Ser 2006-AR12 Cl 1A1		03/01/2011	Paydown		414,776	414,776	416,024	383,476	30,608	692		31,300		414,776				3,739	06/01/2012	1Z*
93363P-AA-8	Washington Mutual Ser 2006-AR14 Cl 1A1		03/01/2011	Paydown		656,107	656,107	649,301	593,892	55,408	6,806		62,214		656,107				5,607	11/25/2036	1Z*
939348-AE-8	Washington Mutual MSC Mtg PT Ser 2007-HY		03/01/2011	Paydown		868,127	1,145,511	880,554	510,735	369,819			369,819		880,554		(12,427)	(12,427)	8,907	04/25/2037	1Z*
949760-AJ-1	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2011	Paydown		159,775	159,775	159,425	159,236		539		539		159,775				1,231	08/25/2033	1Z*
949760-AP-7	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2011	Paydown		498,690	498,690	529,983	513,679		(14,989)		(14,989)		498,690				4,336	07/01/2033	1Z*
952355-B@-3	West Corp Term Ln B-5 Nt 1 4.553% 07/1		03/31/2011	Redemption 100.0000		203	203	203	203						203				2	07/15/2016	3FE
952355-B@-3	West Corp Term Ln B-5 Nt 2 4.553% 07/1		03/31/2011	Redemption 100.0000		324	324	324	324						324				1	07/15/2016	3FE
952355-B@-3	West Corp Term Ln B-5 Nt 3 4.557% 07/1		03/31/2011	Redemption 100.0000		367	367	367	367						367				4	07/15/2016	3FE
95235L-AJ-9	West Corp Term Ln B-4 Nt 1 4.178% 07/1		03/31/2011	Redemption 100.0000		1,193	1,193	1,193	1,193						1,193				14	07/15/2016	3FE
95235L-AJ-9	West Corp Term Ln B-4 Nt 2 4.178% 07/1		03/31/2011	Redemption 100.0000		701	701	701	701						701				3	07/15/2016	3FE
95235L-AJ-9	West Corp Term Ln B-4 Nt 3 4.182% 07/1		03/31/2011	Redemption 100.0000		800	800	800	800						800				9	07/15/2016	3FE
97136#-AA-7	Willbros Group Term Ln Nt 1 9.500% 06/		03/31/2011	Redemption 100.0000		958,333	958,333	900,833	905,277		53,057		53,057		958,333				32,359	06/30/2014	4FE
97771N-AD-4	Wolf Hollow LP Revolver Nt 23 0.148% 0		03/22/2011	Tax Free Exchange		134,839	135,785	130,370	125,737	9,054	48		9,102		134,839				434	06/22/2011	4Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 22 2.498% 0		03/30/2011	Tax Free Exchange		132,770	133,070	132,247	56,215	5,792	166		5,958		132,770				710	06/22/2011	4Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 19 2.559% 0		03/30/2011	Tax Free Exchange		137,842	138,501	134,520	124,651	13,093	97		13,190		137,842				895	06/22/2011	4Z
97771N-AG-7	Wolf Hollow LP 1st Lien Term Ln Nt 4 2		03/31/2011	Redemption 100.0000		8,804	8,804	8,804	8,364	440			440		8,804				56	06/22/2012	5FE
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	A	01/13/2011	Redemption 100.0000		526,052	526,052	552,807	532,189		(6,137)		(6,137)		526,052				39,349	01/13/2014	2FE
292505-AH-7	EnCana Corp Sr Nt 6.500% 05/15/19	A	01/21/2011	Mizuho Securities Inc		1,174,140	1,000,000	1,153,520	1,146,907		(1,011)		(1,011)		1,145,896		28,244	28,244	12,819	05/15/2019	2FE
58515U-AH-2	MEG Energy Corp Term Ln D Nt 2 6.000%	A	03/18/2011	Redemption 100.0000		1,048,231	1,048,231	1,063,192	1,056,872		(8,641)		(8,641)		1,048,231				13,452	04/03/2016	4FE
86722T-AA-0	Suncor Energy Inc Sr Nt 6.100% 06/01/1	A	02/18/2011	Wachovia Capital Markets Inc		4,514,040	4,000,000	4,530,000	4,503,507		(8,689)		(8,689)		4,494,818		19,222	19,222	56,256	06/01/2018	2FE
878742-AS-4	Teck Cominco Ltd Sr Nt 6.000% 08/15/40	A	03/03/2011	Citigroup		9,962,500	10,000,000	10,022,650	10,022,510		(63)		(63)		10,022,448		(59,948)	(59,948)	335,000	08/15/2040	2FE
893526-DJ-9	TransCanada Pipelines Ltd Sr Nt 6.100%	A	03/10/2011	Deutsche Bank Securities		5,234,800	5,000,000	5,510,600	5,508,185		(1,443)		(1,443)		5,506,743		(271,943)	(271,943)	88,111	06/01/2040	1FE
00173T-AA-5	American Money Mgmt Corp Ser 2004-3A Cl	R	01/25/2011	Paydown		80,534	80,534	75,904	76,085		4,449		4,449		80,534				136	07/25/2016	1FE
009503-AD-5	Airspeed Ltd E Trust Cert (Vitesse Air H	R	03/15/2011	Paydown		35,931	35,931	24,537	13,894	11,425	10,613		22,038		35,931				420	06/15/2047	5*
02052L-AB-2	Alon USA Inc Term Ln Nt 10 (Eddington)	F	03/31/2011	Redemption 100.0000		421	421	421	322	99			99		421				4	05/18/2013	4FE
02052L-AC-0	Alon USA Inc Term Ln Nt 13 2.498% 05/1	F	03/31/2011	Redemption 100.0000		3,367	3,367	3,367	2,576	791			791		3,367				21	05/18/2013	4FE
02052L-AC-0	Alon USA Inc Term Ln Nt 15 2.561% 05/1	F	02/28/2011	Tax Free Exchange		3,367	3,367	3,367	2,576	791			791		3,367				22	05/18/2013	4FE
74043A-AC-5	Preferred Term Sec Ltd XXIII Flt Rt Nt S	F	03/22/2011	Paydown		41,304	41,304	27,178	11,228	1,644	28,432		30,076		41,304				(12,047)	12/22/2036	4FE
754052-AC-2	Ras Laffan Liquefied Nat Gas Sec Nt 8.	F	03/15/2011	Redemption 100.0000		1,000,000	1,000,000	1,095,410	1,040,099		(40,099)		(40,099)		1,000,000				41,470	03/15/2014	1FE
75405U-AB-2	Ras Laffan LNG III Bd Ser C 5.832% 09/	F	03/31/2011	Redemption 100.0000		258,500	258,500	256,871	257,479		1,021		1,021		258,500				7,538	09/30/2016	1FE
81207M-AA-0	Sealane Trade Fin Ltd Ser 2007-1A Cl E S	F	03/18/2011	Call 100.0000		5,000,000	5,000,000	5,000,000	4,938,500	61,500			61,500		5,000,000				237,836	11/25/2012	5*
86280A-AA-5	Stratford Ser 2007-1A Cl A1 0.624% 11/	R	02/01/2011	Paydown		234,114	234,114	201,338	202,159		31,955		31,955		234,114				363	11/01/2021	1FE
931899-9A-8	Walkers SPV Priv Pl Nt 0.240% 09/30/11	F	03/25/2011	Redemption 79.9981		1,010,803	1,263,534	1,010,803	670,685	340,118			340,118		1,010,803					09/30/2011	6Z
931899-9A-8	Walkers SPV Priv Pl Nt 0.240% 09/30/11	F	03/25/2011	Capital Distribution		252,731		252,731	252,731						252,731					10/27/2029	6Z
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	03/01/2011	Redemption 100.0000		126,457	126,457	126,457	126,457						126,457				1,533	03/01/2019	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
L0426#-AA-7	AWAS Aviation Capital Term Ln Nt 1 7.7	F	03/10/2011	Redemption 100.0000		200,000	200,000	194,000	194,387		5,613		5,613		200,000				3,875	05/12/2016	3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						414,765,014	412,059,739	411,424,344	403,743,438	3,180,496	4,046,285		7,226,781		412,037,095		2,727,921	2,727,921	11,129,682	XXX	XXX
01082#-AA-3	Alameda Cnty CA Cr Tenant Lease Ser 2002		03/15/2011	Redemption 100.0000		45,449	45,449	48,176	47,235		(1,785)		(1,785)		45,449				569	06/15/2021	1
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr Cr Tenant		03/15/2011	Redemption 100.0000		35,234	35,234	35,234	35,234						35,234				373	02/15/2025	1
05549@-AA-3	BJs Wholesale Club Inc Cr Ten Lease (HG		03/15/2011	Redemption 100.0000		44,930	44,930	45,364	45,225		(295)		(295)		44,930				521	05/15/2022	3
117017-AB-9	Brunswick & Glynn Co Dev Auth Lease Rev		02/15/2011	Redemption 100.0000		214,593	214,593	214,593	214,593						214,593				6,717	02/15/2023	1
117017-AC-7	Brunswick & Glynn Co Dev Auth Lease Rev		01/15/2011	Redemption 100.0000		159,884	159,884	159,884	159,884						159,884				4,781	01/15/2024	1
12644@-BF-1	CTL Cap Tr Everett Realty Cr Tenant Leas		03/15/2011	Redemption 100.0000		21,175	21,175	21,175	21,175						21,175				265	02/15/2027	2
12644@-BQ-7	CTL Cap Tr Ser 2002-34 Cl A 6.718% 07/		03/15/2011	Redemption 100.0000		18,591	18,591	18,591	18,591						18,591				209	07/15/2022	1
12644@-BR-5	CTL Cap Tr Ser 2002-21 (Aurora Heathcare		03/15/2011	Redemption 100.0000		41,457	41,457	41,457	41,457						41,457				460	10/15/2022	2
12644@-BS-3	CTL Cap Tr Cr Tenant Lease (Walgreens)		03/15/2011	Redemption 100.0000		17,605	17,605	17,781	17,727		(122)		(122)		17,605				195	01/15/2023	1
15189@-AA-7	Centerpoint Anchorage Tr CTL Lease Bkd P		03/15/2011	Redemption 100.0000		59,639	59,639	66,818	64,347		(4,707)		(4,707)		59,639				787	09/15/2022	5
160841-AA-0	Charlotte Gateway Village LLC Cr Tenant		03/01/2011	Redemption 100.0000		106,809	106,809	106,809	106,809						106,809				1,143	12/01/2016	1
30260@-AA-8	FMV Smithtown Assoc Cr Tenant Lease 7.		03/01/2011	Redemption 100.0000		106,589	106,589	110,853	108,907		(2,317)		(2,317)		106,589				1,371	10/04/2019	4
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		03/10/2011	Redemption 100.0000		56,414	56,414	61,177	59,101		(2,686)		(2,686)		56,414				577	04/10/2017	1
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		03/10/2011	Redemption 100.0000		17,377	17,377	19,664	18,557		(1,180)		(1,180)		17,377				198	04/10/2017	1
52467@-AH-8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		03/15/2011	Redemption 100.0000		35,229	35,229	36,948	36,271		(1,041)		(1,041)		35,229				456	01/15/2021	3
52467@-AW-5	Legg Mason Mtg Cap Corp Cr Tenant Lease		03/05/2011	Redemption 100.0000		47,880	47,880	47,880	47,880						47,880				405	02/05/2013	2
52467@-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		03/15/2011	Redemption 100.0000		28,371	28,371	31,205	29,929		(1,558)		(1,558)		28,371				389	11/15/2018	4
636516-AB-2	National Inst of Hlth Fishers Pl I Bldg		01/15/2011	Redemption 100.0000		54,634	54,634	54,634	54,634						54,634				1,912	01/15/2024	1
636517-AA-2	National Inst of Hlth Fishers Pl II Bldg		01/15/2011	Redemption 100.0000		25,434	25,434	25,434	25,434						25,434				899	07/15/2022	1
63651P-AA-2	National Inst Health Twinbrook B Bldg Le		03/15/2011	Redemption 100.0000		53,048	53,048	53,048	53,048						53,048				519	01/15/2019	1
636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		03/15/2011	Redemption 100.0000		113,644	113,644	113,644	113,644						113,644				1,018	03/15/2014	1
64508Q-AA-3	New Haven Fed Ofc Bldg Lease Cr Tenant L		01/15/2011	Redemption 100.0000		208,268	208,268	208,268	208,268						208,268				6,144	01/15/2020	1
67020B-AA-8	NRRC-D Facilities Corp CTL Lease Rental		03/07/2011	Redemption 100.0000		99,630	99,630	99,630	99,630						99,630				1,081	11/07/2023	1
74589#-AA-8	Pumperniks of Hallandale Cr Tenant Lease		03/15/2011	Redemption 100.0000		39,024	39,024	40,595	39,529		(505)		(505)		39,024				508	07/15/2014	1
85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002		01/15/2011	Redemption 100.0000		309,408	309,408	309,408	309,408						309,408				10,690	01/15/2019	1
91736#-AA-4	United States of America BIA Bldg Leas F		03/15/2011	Redemption 100.0000		78,691	78,691	78,691	78,691						78,691				2,255	03/15/2024	1
91737#-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk		03/15/2011	Redemption 100.0000		198,536	198,536	197,883	198,156		380		380		198,536				1,559	11/15/2018	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92851@-AA-3	Vivendi SPC Tr Cr Tenant Lease 6.630%		03/15/2011	Redemption 100.0000		43,677	43,677	43,677	43,677						43,677				484	04/15/2022	2
94978#-AT-4	Wells Fargo Bank Northwest NA Cr Tenant		03/01/2011	Redemption 100.0000		20,515	20,515	20,515	20,515						20,515				228	08/01/2027	1
94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Lease		03/15/2011	Redemption 100.0000		21,607	21,607	22,622	22,425		(818)		(818)		21,607				266	05/15/2032	1
94978#-AX-5	Wells Fargo Bank Northwest NA Cr Tenant		03/10/2011	Redemption 100.0000		60,952	60,952	60,952	60,952						60,952				676	10/10/2024	2
94978#-BC-0	Wells Fargo Bank Northwest NA Cr Tenant		03/01/2011	Redemption 100.0000		71,424	71,424	71,424	71,424						71,424				797	11/01/2022	3
98881@-AA-4	ZC Specialty Ins Co Cr Tenant Lease Ser		01/25/2011	Various		218,530	218,530	219,229	219,057		(527)		(527)		218,530				8,018	12/23/2022	3
4199999. Bonds - Credit Tenant Loans						2,674,248	2,674,248	2,703,263	2,691,414		(17,161)		(17,161)		2,674,248				56,470	XXX	XXX
927804-57-5	Virginia Elec & Pwr Co Pfd		03/21/2011	Direct		3,399,935	34	3,519,000	3,400,000						3,519,000		(119,065)	(119,065)	53,125	01/01/2049	2FE
4899999. Bonds - Hybrid Securities						3,399,935	34	3,519,000	3,400,000						3,519,000		(119,065)	(119,065)	53,125	XXX	XXX
8399997. Total - Bonds - Part 4						849,179,897	826,147,155	829,381,429	821,618,499	1,819,105	4,034,604		5,853,709	(482,318)	828,673,777	498,017	20,506,122	21,004,139	18,127,532	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						849,179,897	826,147,155	829,381,429	821,618,499	1,819,105	4,034,604		5,853,709	(482,318)	828,673,777	498,017	20,506,122	21,004,139	18,127,532	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
049513-10-4	Atmel Corp Com		02/17/2011	Direct	9,800.000	151,644		95,700	120,736	(25,036)			(25,036)		95,700		55,945	55,945			L
084670-70-2	Berkshire Hathaway Inc Cl B Com (USD)		02/17/2011	Direct	3,800.000	322,396		314,645	304,418	10,227			10,227		314,645		7,751	7,751			L
086516-10-1	Best Buy Co Inc		02/17/2011	Direct	3,700.000	120,322		158,872	126,873	31,999			31,999		158,872		(38,551)	(38,551)	555		L
125509-10-9	CIGNA Corp		02/17/2011	Direct	2,700.000	116,677		88,865	98,982	(10,117)			(10,117)		88,865		27,813	27,813			L
125581-80-1	CIT Group Inc Com		02/17/2011	Direct	10,400.000	464,815		402,994	489,840	(86,846)			(86,846)		402,994		61,821	61,821			U
14161H-10-8	Cardtronics Inc Com		02/16/2011	Barclays Capital	4,474.000	82,864		81,337							81,337		1,526	1,526			L
192446-10-2	Cognizant Tech Solutions Crp Com		02/17/2011	Direct	3,700.000	284,377		214,326	271,173	(56,847)			(56,847)		214,326		70,051	70,051			L
233331-10-7	DTE Energy Co Com		01/10/2011	Direct	3,700.000	170,527		172,229	167,684	4,545			4,545		172,229		(1,702)	(1,702)	2,072		L
264411-50-5	Duke Realty Corp Com		01/10/2011	Direct	17,510.000	223,354		152,907	218,175	(65,267)			(65,267)		152,907		70,447	70,447			L
000000-00-0	Monitronics Intl Inc Com Cl A (Restr)		03/31/2011	Direct	354.140	4,047											4,047	4,047			U
666807-10-2	Northrop Grumman Corp Com		03/31/2011	Spin Off	0.000	22,926		22,926	26,411	(3,484)			(3,484)		22,926						L
68389X-10-5	Oracle Corp Com		02/17/2011	Direct	14,600.000	478,433		414,402	456,980	(42,578)			(42,578)		414,402		64,031	64,031	730		L
835470-10-5	SonicWall Inc Com		02/24/2011	Direct	18,254.000	209,921		96,564	209,921	(113,357)			(113,357)		96,564		113,357	113,357			L
91324P-10-2	UnitedHealth Group Inc Com		02/17/2011	Direct	1,600.000	67,935		44,716	57,776	(13,060)			(13,060)		44,716		23,219	23,219			L
94973V-10-7	Wellpoint Inc Com		02/17/2011	Direct	1,400.000	93,001		72,782	79,604	(6,822)			(6,822)		72,782		20,219	20,219			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,813,239	XXX	2,333,265	2,628,573	(376,643)			(376,643)		2,333,265		479,974	479,974	3,357	XXX	XXX
63867T-48-6	Nationwide L/C Value Fd-R (Seed)		01/24/2011	Direct	0.510	5		4	5	(1)			(1)		4		1	1			L
63867T-48-6	Nationwide L/C Value Fd-R (Seed)		02/25/2011	Tax Free Exchange	120.390	1,000		1,000	1,151	(153)			(153)		1,000				1		L
9299999. Common Stocks - Mutual Funds						1,005	XXX	1,004	1,156	(154)			(154)		1,004		1	1	1	XXX	XXX
9799997. Total - Common Stocks - Part 4						2,814,244	XXX	2,334,269	2,629,729	(376,797)			(376,797)		2,334,269		479,975	479,975	3,358	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,814,244	XXX	2,334,269	2,629,729	(376,797)			(376,797)		2,334,269		479,975	479,975	3,358	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,814,244	XXX	2,334,269	2,629,729	(376,797)			(376,797)		2,334,269		479,975	479,975	3,358	XXX	XXX
9999999 - Totals						851,994,141	XXX	831,715,698	824,248,228	1,442,308	4,034,604		5,476,912	(482,318)	831,008,046	498,017	20,986,097	21,484,114	18,130,890	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 156700AG1	D 1-1	Interest	Citigroup Fin Products Inc	10/02/2006	08/15/2012		20,300,000	USDLIBBBA3M (5.054 USD)			(241,300)			(1,233,973)					119,977		100 / 99.6
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 65333NAB6	D 1-1	Interest	Citigroup Fin Products Inc	10/10/2006	07/01/2012		19,000,000	USDLIBBBA3M (5.2245 USD)			(233,801)	(1,689,657)		(1,109,364)	209,947				107,153		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 608190AF1	D 1-1	Interest	JPM Chase Bk	11/21/2006	04/15/2012		15,000,000	USDLIBBBA3M (5.016 USD)			(176,832)	810,525		(708,486)	160,649				77,157		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 257867AM3	D 1-1	Interest	JPM Chase Bk	09/13/2007	04/01/2014		9,160,000	USDLIBBBA3M (4.967 USD)			(106,820)			(921,999)					79,950		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 532716AM9	D 1-1	Interest	Merrill Lynch Capital Svcs	11/13/2007	07/15/2017		8,650,000	USDLIBBBA3M (4.98 USD)			(101,195)	(717,984)		(1,071,748)	147,180				109,272		100 / 99.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 902494AN3	D 1-1	Interest	Morgan Stanley Capital Svcs	12/19/2007	04/01/2016		9,750,000	USDLIBBBA3M (4.62 USD)			(105,242)	(1,192,151)		(1,005,268)					109,853		100 / 99.9
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(965,190)	(2,789,266)	XXX	(6,050,837)	517,776				603,362	XXX	XXX
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		6,005,104	5.81 USD (4.08 CHF)			(1,927)	(2,700,010)		(2,739,149)		(150,794)			49,666		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AD0	D 1-1	Currency	Merrill Lynch Capital Svcs	06/19/2006	12/19/2012		4,000,000	6.1 USD (4.7 EUR)			7,634	(508,917)		(365,550)		(246,497)			26,437		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												5,707	(3,208,927)	XXX	(3,104,699)		(397,291)			76,102	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(959,482)	(5,998,194)	XXX	(9,155,536)	517,776	(397,291)			679,464	XXX	XXX
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/09/2008	06/11/2012		450,000,000	4.156 USD (USDLIBBBA3M)			4,333,617	19,454,324		19,454,324	(3,801,852)				2,481,809		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Merrill Lynch Capital Svcs	06/13/2008	06/17/2015		400,000,000	4.7825 USD (USDLIBBBA3M)			4,479,433	42,221,746		42,221,746	(5,907,369)				4,135,215		001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Merrill Lynch Capital Svcs	09/26/2008	09/30/2012		450,000,000	4 USD (USDLIBBBA3M)			4,159,234	22,306,507		22,306,507	(3,605,952)				2,778,545		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group	11/03/2008	02/05/2015		400,000,000	4.138 USD (USDLIBBBA3M)			3,837,597	31,591,957		31,591,957	(4,745,362)				3,953,901		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Deutsche Bank AG	07/29/2010	08/03/2020		200,000,000	USDLIBBBA3M (3.0042 USD)			(1,353,188)	7,882,515		7,882,515	2,658,455				3,079,051		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2009	12/10/2019		190,000,000	USDLIBBBA3M (3.516 USD)			(1,525,711)	(1,860,137)		(1,860,137)	2,815,167				2,821,711		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Bank of America Corp	12/08/2009	12/10/2019		270,000,000	USDLIBBBA3M (3.53 USD)			(2,177,566)	(2,935,053)		(2,935,053)	4,010,711				4,009,800		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/27/2010	01/30/2012		500,000,000	USDLIBBBA3M (1.1022 USD)			(1,019,354)	(2,845,326)		(2,845,326)	646,088				2,301,117		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	UBS AG	01/27/2010	01/29/2020		200,000,000	USDLIBBBA3M (3.7332 USD)			(1,737,858)	(5,043,076)		(5,043,076)	3,103,879				2,993,512		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/24/2010	02/26/2020		150,000,000	USDLIBBBA3M (3.7732 USD)			(1,272,160)	(4,129,215)		(4,129,215)	2,326,794				2,254,856		001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												7,724,045	106,644,242	XXX	106,644,242	(2,499,442)				30,809,517	XXX	XXX
Credit Default Swap; Protection Purchased	65333NAB6	N/A	Credit	Goldman Sachs Group	10/10/2006	09/20/2012		20,000,000	(1.55 USD)			(77,500)	(124,899)		(124,899)	(198,581)					3	006
Credit Default Swap; Protection Purchased	029717AQ8	N/A	Credit	UBS AG	10/12/2006	03/20/2015		13,000,000	(0.93 USD)			(30,225)	(335,887)		(335,887)	(19,444)					2	006
Credit Default Swap; Protection Purchased	608190AF1	N/A	Credit	Barclays Bank PLC	11/21/2006	03/20/2012		15,000,000	(0.9 USD)			(33,750)	(39,242)		(39,242)	(13,181)					3	006
Credit Default Swap; Protection Purchased	257867AM3	N/A	Credit	Merrill Lynch Intl	09/13/2007	06/20/2014		10,000,000	(0.72 USD)			(18,000)	297,637		297,637	(62,620)					2	006
Credit Default Swap; Protection Purchased	532716AH0	N/A	Credit	Goldman Sachs Group	11/13/2007	09/20/2017		10,000,000	(2.2 USD)			(55,000)	(38,991)		(38,991)	198,809					3	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(214,475)	(241,383)	XXX	(241,383)	(95,017)					XXX	XXX
Pay Floating EUR Receive Floating USD Currency Swap	Bond Portfolio Hedge	N/A	Currency	HSBC USA Inc	01/26/2011	01/14/2013		47,886,983	USDLIBBBA3M USD (EURLIBBBA3M)			(28,214)	(1,627,212)		(1,627,212)	38,805	(1,666,017)			322,966		001
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(28,214)	(1,627,212)	XXX	(1,627,212)	38,805	(1,666,017)			322,966	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												7,481,356	104,775,647	XXX	104,775,647	(2,555,654)	(1,666,017)			31,132,483	XXX	XXX
Receive Fixed USD Credit Default Swap	345397TZ6	N/A	Other	Bank of America Corp	08/15/2007	09/20/2012		5,000,000	5.6 USD (Credit Event)			70,000			308,886					5,000,000	3	007
Receive Fixed USD Credit Default Swap	345397TZ6	N/A	Other	Bank of America Corp	11/15/2007	12/20/2012		5,000,000	6 USD (Credit Event)			75,000			387,622					5,000,000	3	007
Receive Fixed USD Credit Default Swap	097023AD7	N/A	Other	Bank of America Corp	02/20/2008	03/20/2013		10,000,000	0.74 USD (Credit Event)			18,500			62,414					10,000,000	1	007
0989999. Subtotal - Swaps - Replication - Credit Default												163,500		XXX	758,923					20,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												163,500		XXX	758,923					20,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												6,758,855	103,854,976	XXX	100,593,405	(1,981,666)				31,412,879	XXX	XXX
1169999. Total Swaps - Credit Default												(50,975)	(241,383)	XXX	517,540	(95,017)				20,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												(22,507)	(4,836,139)	XXX	(4,731,911)	38,805	(2,063,308)			399,068	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												6,685,374	98,777,454	XXX	96,379,034	(2,037,878)	(2,063,308)			51,811,947	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
1399999. Subtotal - Hedging Effective												(959,482)	(5,998,194)	XXX	(9,155,536)	517,776	(397,291)			679,464	XXX	XXX
1409999. Subtotal - Hedging Other												7,481,356	104,775,647	XXX	104,775,647	(2,555,654)	(1,666,017)			31,132,483	XXX	XXX
1419999. Subtotal - Replication												163,500		XXX	758,923					20,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals												6,685,374	98,777,454	XXX	96,379,034	(2,037,878)	(2,063,308)			51,811,947	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
1329999. Subtotal - Long Futures																			XXX
FVM1	(7,000)	(7,000,000)	US CBT 5 YR TN FUTURE	Multiple	D 1-1	Interest		CBT	02/24/2011	116.8100	116.7900	187,789	140,336	123,536	123,536				004
JYM1	(150)	(187,500)	Jpy Yen Currency Futures	Multiple	BA - 1	Currency	06/15/2011	IMM	03/09/2011	121.0400	120.4000	615,938	119,063	118,553	118,553			675,000	008
TYM1	(5,800)	(5,800,000)	US CBT 10 YR TN FUTURE	Multiple	D 1-1	Interest		CBT	02/24/2011	118.8800	119.0300	22,555,000	(906,250)	(920,170)	(920,170)			21,105,000	004
BPM1	(620)	(387,500)	Futures - British Pounds	Multiple	BA - 1	Currency	06/15/2011	CME	03/09/2011	161.4000	160.5200	596,167	341,583	339,475	339,475			930,000	008
ECM1	(1,500)	(187,500,000)	Euro Currency Futures	Multiple	BA - 1	Currency	06/15/2011	CME	03/09/2011	1.3900	1.4200	8,612,044	(5,630,794)	(5,635,894)	(5,635,894)			4,500,000	008
USM1	(1,500)	(150,000,000)	US CBT 30 YR TN FUTURE	Multiple	D 1-1			CBT	03/02/2011	120.0000	120.1900	281,250	(281,250)	(284,850)	(284,850)				004
1349999. Subtotal - Short Futures - Hedging Other												32,848,187	(6,217,312)	(6,259,350)	(6,259,350)			27,210,000	XXX
1389999. Subtotal - Short Futures												32,848,187	(6,217,312)	(6,259,350)	(6,259,350)			27,210,000	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other												32,848,187	(6,217,312)	(6,259,350)	(6,259,350)			27,210,000	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												32,848,187	(6,217,312)	(6,259,350)	(6,259,350)			27,210,000	XXX

Broker Name	Net Cash Deposits
UBS	32,848,197
Total Net Cash Deposits	32,848,197

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	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	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	32,848,197		32,848,197	32,848,197		32,848,197	27,210,000	27,210,000
Bank of America Corp	Y	Y			(2,935,053)		758,923	(2,935,053)		24,009,800	21,074,748
Barclays Bank PLC	Y	Y			(39,242)			(39,242)			
Citigroup Fin Products Inc	Y	Y			(1,689,657)			(2,343,336)		227,130	
Deutsche Bank AG	Y	Y	1,442,000	7,882,515	(2,700,010)	3,740,505	7,882,515	(2,739,149)	3,701,366	3,128,717	3,128,717
Goldman Sachs Group	Y	Y	34,216,373	31,591,957	(163,890)		31,591,957	(163,890)		3,953,901	1,165,595
HSBC USA Inc	Y	Y			(1,627,212)			(1,627,212)		322,966	
JPM Chase Bk	Y	Y		810,525		810,525		(1,630,484)		157,106	157,106
Merrill Lynch Capital Svcs	Y	Y	76,245,000	64,528,253	(1,226,901)		64,528,253	(1,437,298)		7,049,468	
Merrill Lynch Intl	Y	Y		297,637		297,637	297,637		297,637		
Morgan Stanley Capital Svcs	Y	Y	12,083,000	19,454,324	(10,026,828)		19,454,324	(9,839,945)		9,969,346	7,313,842
UBS AG	Y	Y			(5,378,964)			(5,378,964)		2,993,512	
0299999. Total NAIC 1 Designation			123,986,373	124,565,211	(25,787,757)	4,848,667	124,513,609	(28,134,573)	3,999,003	51,811,946	32,840,008
0899999 - Totals			123,986,373	157,413,408	(25,787,757)	37,696,864	157,361,806	(28,134,573)	36,847,200	79,021,946	60,050,008

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
000000-00-0	Overnight Repo	1	233,723,000	233,723,000	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			233,723,000	233,723,000	XXX
00437N-AB-8	Accredited Mortgage Loan Trust Ser 2006-	1Z*	268,801	271,633	09/25/2036
04012M-AP-4	Argent Securities Inc Ser 2006-M1 Cl A2B	1Z*	614,267	614,267	07/25/2036
05568Q-AB-1	BNC Mortgage Ln Tr Ser 2007-3 Cl A2	1Z*	6,815,407	7,418,857	07/25/2037
14453F-AB-5	Carrington Mtg Loan Tr Ser 2006-NC2 Cl A	1Z*	2,278,577	2,437,338	06/25/2036
29445U-AA-3	Equifirst Mtg Loan Tr Ser 2007-1 Cl A2A	1Z*	6,890,669	7,388,356	04/25/2037
617487-AB-9	Morgan Stanley Mtg Tr Ser 2006-16AX Cl 2	1Z*	825,973	825,973	11/25/2036
81378E-AA-1	Securitized AB Receivables LLC Ser 2007-	6Z*	1,346,284	1,346,284	05/25/2037
86361G-AB-2	Structured Asset Sec Corp Ser 2006-BC2 C	1Z*	145,707	147,707	09/25/2036
362351-AA-6	GSAA Home Equity Tr Ser 2006-20 Cl 1A1	1Z*	2,809,213	2,809,213	12/25/2046
81376G-AC-4	Securitized AB Receivables LLC Ser 2006-	1Z*	814,495	814,495	09/25/2036
3399999. Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			22,809,393	24,074,123	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			256,532,393	257,797,123	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			233,723,000	233,723,000	XXX
7899999. Total - Residential Mortgage-Backed Securities			22,809,393	24,074,123	XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds			256,532,393	257,797,123	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			256,532,393	257,797,123	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ (23,615,549) Book/Adjusted Carrying Value $ (23,609,106)
2. Average balance for the year to date Fair Value $ 193,241,460 Book/Adjusted Carrying Value $ 194,481,148
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 256,450,839 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ 1,346,284 NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
	NONE				
9999999 - Totals					XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
The Bank of New York Mellon New York, NY					47,374,711	13,257,920	13,096,575	XXX
Chase Columbus, OH					(136,979,439)	(143,653,451)	(135,950,581)	XXX
Chase Springfield, IL					25,907,014	23,701,945	18,698,770	XXX
Corestates Bank Philadelphia, PA					5,899,427	6,412,228	3,145,178	XXX
First Star Bank Cincinnati, OH					2,495,125	3,650,148	1,690,807	XXX
First Union Charlotte, NC					4,351,624	5,133,043	3,215,076	XXX
Huntington National Bank Columbus, OH					(28,920,849)	(58,094,581)	(16,702,353)	XXX
Key Bank Canton, OH					149,354	(903,729)	666,294	XXX
National Bank of Detroit Detroit, MI					(139,266,109)	(116,680,752)	(111,737,250)	XXX
Nations Bank Raleigh, NC					1,431,178	(3,566,275)	853,494	XXX
Nationwide Bank Columbus, OH					1,291,466	1,394,578	207,189	XXX
Wells Fargo Bank Los Angeles, CA					6,373,441	4,780,770	4,469,378	XXX
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0199998. Deposits in ... 9 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			82,276	71,072	100,124	XXX
0199999. Totals - Open Depositories	XXX	XXX			(209,810,781)	(264,497,084)	(218,247,299)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(209,810,781)	(264,497,084)	(218,247,299)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(209,810,781)	(264,497,084)	(218,247,299)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Physicians, including surgeons and osteopaths

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
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. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:
Hospitals

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
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. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:
Other health care professionals, including dentists

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL		42			81	(6)	1	550
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								18
5. California CA								
6. Colorado CO								
7. Connecticut CT					9			781
8. Delaware DE					12			563
9. District of Columbia DC					(1)			70
10. Florida FL	347	175			(23)	(127)	1	8,503
11. Georgia GA					27	(9)	1	729
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL					14			449
15. Indiana IN					10			237
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								72
19. Louisiana LA								
20. Maine ME								3
21. Maryland MD					73			3,319
22. Massachusetts MA					(2)			99
23. Michigan MI					(1)			192
24. Minnesota MN								
25. Mississippi MS					1			189
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH					4			16
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY					(10)			1,459
34. North Carolina NC					221			2,924
35. North Dakota ND								
36. Ohio OH					2,483	(1,563)	1	18,041
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA					580	(2,076)	1	15,958
40. Rhode Island RI					(1)			127
41. South Carolina SC					(42)			592
42. South Dakota SD								
43. Tennessee TN					8			488
44. Texas TX								
45. Utah UT								
46. Vermont VT					8			261
47. Virginia VA					107			2,316
48. Washington WA								
49. West Virginia WV		344			725	(2,904)	1	4,159
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals	347	561			4,283	(6,685)	6	62,115
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Other health care facilities

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

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
	States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
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.	U.S. Virgin Islands VI								
56.	Nothern Mariana Islands MP								
57.	Canada CN								
58.	Aggregate Other Aliens OT								
59.	Totals								
	DETAILS OF WRITE-INS								
5801.									
5802.									
5803.									
5898.	Summary of remaining write-ins for Line 58 from overflow page								
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE