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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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, NW Ins	Mark Angelo Pizzi	Sr VP & Treasurer	David Patrick LaPaul
VP - Corp Gov & Secretary	Robert William Horner III		

OTHER

David Gerard Arango # Div Pres - Titan Ins	Anne Louise Arvia # Sr VP-NW Retirement Plans	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-Dpty Gen Counsel
Gary Anthony Douglas Sr VP	Steven Michael English # Sr VP	Timothy Gerard Frommeyer Sr VP
Martha Lovette Frye Sr VP-P&C Cust Serv/Sales Sol	Mark Anthony Gaetano # Sr VP-CIO Ent 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	Eric Shawn Henderson # Sr VP - Ind Inv Bus Head
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	Katherine Marie Liebel # Sr VP - Corporate Strategy
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-Dpty 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
Amy Taylor Shore # Sr VP-Field Operations EC	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	Brent Rinner Porteus #	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 July , 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	9,382,596,048		9,382,596,048	10,131,695,556
2. Stocks:				
2.1 Preferred stocks	2,934,197		2,934,197	3,297,681
2.2 Common stocks	7,242,591,349		7,242,591,349	6,945,803,666
3. Mortgage loans on real estate:				
3.1 First liens	581,389,393		581,389,393	661,027,217
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	484,325,981		484,325,981	461,789,958
4.2 Properties held for the production of income (less $ 16,360,081 encumbrances)	49,628,060		49,628,060	55,140,043
4.3 Properties held for sale (less $ encumbrances)	1,893,531		1,893,531	1,893,531
5. Cash ($ (370,406,520)), cash equivalents ($) and short-term investments ($ 404,844,705)	34,438,185		34,438,185	281,805,165
6. Contract loans (including $ premium notes)				
7. Derivatives	125,372,790		125,372,790	140,130,252
8. Other invested assets	3,247,004,822	48,805,334	3,198,199,488	2,557,982,542
9. Receivables for securities	17,567,152	154,411	17,412,741	3,267,738
10. Securities lending reinvested collateral assets	186,285,354	3,485,003	182,800,351	279,917,801
11. Aggregate write-ins for invested assets	1,097,734,426		1,097,734,426	1,071,131,594
12. Subtotals, cash and invested assets (Lines 1 to 11)	22,453,761,288	52,444,748	22,401,316,540	22,594,882,744
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	130,016,528	58,737	129,957,791	137,443,956
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,660,974,845	85,502,357	1,575,472,488	1,520,876,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	2,106,534,542	4,187,657	2,102,346,885	2,017,093,666
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	233,176,060		233,176,060	194,557,734
16.2 Funds held by or deposited with reinsured companies	404,574		404,574	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	161,798,508		161,798,508	112,521,090
18.2 Net deferred tax asset	1,720,471,275	768,759,615	951,711,660	911,610,917
19. Guaranty funds receivable or on deposit	24,123,523		24,123,523	34,066,606
20. Electronic data processing equipment and software	128,516,494		128,516,494	117,716,952
21. Furniture and equipment, including health care delivery assets ($)	264,474,541	264,474,541		
22. Net adjustment in assets and liabilities due to foreign exchange rates	529		529	3,373
23. Receivables from parent, subsidiaries and affiliates	344,319,068	3,210,267	341,108,801	192,748,384
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	788,145,149	357,172,469	430,972,680	370,662,131
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,016,716,924	1,535,810,391	28,480,906,533	28,204,640,921
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	30,016,716,924	1,535,810,391	28,480,906,533	28,204,640,921
DETAILS OF WRITE-INS				
1101. Corporate owned investment value of life insurance	1,097,734,426		1,097,734,426	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)	1,097,734,426		1,097,734,426	1,071,131,594
2501. Miscellaneous assets	163,232,253	68,739,564	94,492,689	50,308,752
2502. Agent benefit investment value of life insurance and annuity contracts	165,006,088		165,006,088	161,649,412
2503. Recoupment receivables	90,806		90,806	78,444
2598. Summary of remaining write-ins for Line 25 from overflow page	459,816,002	288,432,905	171,383,097	158,625,523
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	788,145,149	357,172,469	430,972,680	370,662,131

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,019,660,125)	6,780,975,921	6,777,680,705
2.	Reinsurance payable on paid losses and loss adjustment expenses	843,733,245	636,136,367
3.	Loss adjustment expenses	1,398,288,715	1,419,647,911
4.	Commissions payable, contingent commissions and other similar charges	255,090,895	261,166,026
5.	Other expenses (excluding taxes, licenses and fees)	64,407,592	82,552,761
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	47,953,088	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 $ 55,047,712 and interest thereon $	55,047,712	4,968,769
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,277,163,987 and including warranty reserves of $ 39,517,290)	4,667,509,469	4,633,460,895
10.	Advance premium	115,873,744	100,741,288
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	4,591,027	4,406,424
12.	Ceded reinsurance premiums payable (net of ceding commissions)	703,583,864	635,172,805
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	570,993,179	722,689,012
15.	Remittances and items not allocated	202,859,844	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	167,618,170	118,517,969
20.	Derivatives	63,353,750	50,951,565
21.	Payable for securities	52,195,817	52,896,225
22.	Payable for securities lending	192,252,428	288,267,269
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,593,965,230	1,593,354,794
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,802,575,582	17,618,496,282
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	17,802,575,582	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	300,288,411	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)	8,178,042,540	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)	10,678,330,951	10,586,144,639
38.	Totals (Page 2, Line 28, Col. 3)	28,480,906,533	28,204,640,921
	DETAILS OF WRITE-INS		
2501.	Agent's security fund reserves	1,340,006,781	1,325,240,615
2502.	Miscellaneous liabilities	30,569,561	1,620,723
2503.	Contingent suit liabilities	8,163,692	10,548,050
2598.	Summary of remaining write-ins for Line 25 from overflow page	215,225,196	255,945,406
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,593,965,230	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	(88,292,865)	(98,055,506)
3202.	SSAP 10 DTA	388,581,276	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)	300,288,411	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 $ 1,758,103,313)	1,780,584,113	1,848,149,651	3,682,319,617
	1.2 Assumed (written $ 5,900,395,475)	5,810,340,019	5,889,349,321	11,692,378,355
	1.3 Ceded (written $ 1,679,900,678)	1,646,490,052	1,661,561,079	3,290,069,298
	1.4 Net (written $ 5,978,598,110)	5,944,434,080	6,075,937,893	12,084,628,674
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 4,237,447,483):			
	2.1 Direct	965,766,472	843,716,893	1,801,519,466
	2.2 Assumed	4,059,108,024	3,450,673,179	7,018,045,714
	2.3 Ceded	1,058,179,609	915,049,650	1,880,400,638
	2.4 Net	3,966,694,887	3,379,340,422	6,939,164,542
3.	Loss adjustment expenses incurred	653,225,787	615,924,932	1,250,343,457
4.	Other underwriting expenses incurred	2,031,891,960	1,973,890,876	4,025,670,942
5.	Aggregate write-ins for underwriting deductions		(282,106)	(282,106)
6.	Total underwriting deductions (Lines 2 through 5)	6,651,812,634	5,968,874,124	12,214,896,835
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(707,378,554)	107,063,769	(130,268,161)
	INVESTMENT INCOME			
9.	Net investment income earned	176,065,293	172,412,716	379,200,114
10.	Net realized capital gains (losses) less capital gains tax of $ (8,632,716)	(48,807,166)	16,586,548	19,412,545
11.	Net investment gain (loss) (Lines 9 + 10)	127,258,127	188,999,264	398,612,659
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 964,055 amount charged off $ 28,997,993)	(28,033,938)	(30,819,673)	(61,372,737)
13.	Finance and service charges not included in premiums	73,432,330	80,233,174	156,685,722
14.	Aggregate write-ins for miscellaneous income	23,895,731	29,045,699	45,020,456
15.	Total other income (Lines 12 through 14)	69,294,123	78,459,200	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)	(510,826,304)	374,522,233	408,677,939
17.	Dividends to policyholders	2,940,291	3,180,925	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)	(513,766,595)	371,341,308	403,228,409
19.	Federal and foreign income taxes incurred	(69,632,430)	(27,783,372)	(21,616,615)
20.	Net income (Line 18 minus Line 19)(to Line 22)	(444,134,165)	399,124,680	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)	(444,134,165)	399,124,680	424,845,024
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 25,102,516	444,286,113	320,338,921	742,307,771
25.	Change in net unrealized foreign exchange capital gain (loss)	4,038,819	2,493,034	4,585,376
26.	Change in net deferred income tax	178,539,247	(125,030,803)	(32,444,777)
27.	Change in nonadmitted assets	(122,183,497)	48,796,011	(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		1,520,550	
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	31,639,795	(3,493,839)	39,931,268
38.	Change in surplus as regards policyholders (Lines 22 through 37)	92,186,312	643,748,554	1,111,101,230
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	10,678,330,951	10,118,791,964	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	2,384,357	20,679,021	22,819,016
1402.	Other miscellaneous expenses	21,511,374	8,366,678	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)	23,895,731	29,045,699	45,020,456
3701.	Amortized discount of surplus notes	9,762,642	9,214,224	18,698,575
3702.	Goodwill amortization	(3,155,850)	(3,169,739)	(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	25,033,003	(9,538,324)	52,381,844
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	31,639,795	(3,493,839)	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	5,925,868,885	5,977,212,834	12,026,340,887
2. Net investment income	233,837,931	213,877,161	492,953,249
3. Miscellaneous income	28,366,424	89,897,904	180,051,158
4. Total (Lines 1 to 3)	6,188,073,240	6,280,987,899	12,699,345,294
5. Benefit and loss related payments	3,794,421,119	3,553,214,502	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	2,768,677,086	2,684,475,869	5,361,184,754
8. Dividends paid to policyholders	2,755,688	3,600,991	6,542,878
9. Federal and foreign income taxes paid (recovered) net of $ 43,165,712 tax on capital gains (losses)	(28,987,728)	(32,049,048)	(245,781,452)
10. Total (Lines 5 through 9)	6,536,866,165	6,209,242,314	12,331,587,041
11. Net cash from operations (Line 4 minus Line 10)	(348,792,925)	71,745,585	367,758,253
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,318,675,158	719,513,767	1,407,646,500
12.2 Stocks	45,393,868	22,687,652	201,188,833
12.3 Mortgage loans	116,482,152	128,708,429	186,025,203
12.4 Real estate	5,969,630	1,612,438	1,612,438
12.5 Other invested assets	189,204,974	169,205,775	309,963,273
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,953	3,703,414	13,944,599
12.7 Miscellaneous proceeds		151,616,267	43,377,277
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,675,727,735	1,197,047,742	2,163,758,123
13. Cost of investments acquired (long-term only):			
13.1 Bonds	484,435,327	1,335,390,136	1,940,873,114
13.2 Stocks	13,086,617	149,483,006	241,053,741
13.3 Mortgage loans	16,964,269	58,452,476	120,107,629
13.4 Real estate	35,382,638	4,062,845	12,200,957
13.5 Other invested assets	689,134,211	201,949,021	1,032,626,954
13.6 Miscellaneous applications	123,599,792	2,522,748	5,936,703
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,362,602,854	1,751,860,232	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)	313,124,881	(554,812,490)	(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	50,078,943	92,850	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)	(261,777,879)	(77,812,655)	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)	(211,698,936)	(77,719,805)	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)	(247,366,980)	(560,786,710)	(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)	34,438,185	394,905,995	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 June 30, 2011 was $1.3 billion of which $422.5 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)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12638PAB5	$ 5,628,841	$ 5,476,250	$ 152,591	$ 5,476,250	$ 3,488,058	Q2 '11
126670FB9	$ 4,124,307	$ 4,067,928	$ 56,379	$ 4,067,928	$ 3,091,215	Q2 '11
126694WE4	$ 7,938,159	$ 7,765,532	$ 172,627	$ 7,765,532	$ 5,369,231	Q2 '11
74041EAC9	$ 108,213	$ 24,717	$ 83,496	$ 24,717	$ (0)	Q2 '11
75970QAD2	$ 7,055,945	$ 6,761,759	$ 294,186	$ 6,761,759	$ 4,678,423	Q2 '11
761143AD8	$ 5,063,187	$ 4,937,388	$ 125,799	$ 4,937,388	$ 3,783,991	Q2 '11
86363GAJ3	$ 16,257,217	$ 15,766,730	$ 490,487	$ 15,766,730	$ 12,338,295	Q2 '11
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

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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
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
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			$ 28,049,956			

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	$	(3,638,178)
2. 12 Months or Longer	$	(124,697,872)

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

1. Less than 12 Months	$	99,533,242
2. 12 Months or Longer	$	389,865,108

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 not to be other-than-temporarily impaired.

E. Repurchase Agreements

No change.

F. Real Estate

No change.

NOTES TO FINANCIAL STATEMENTS

G. Low-Income Housing Tax Credits

In 2Q, Nationwide Mutual received a letter of intent from a third party to purchase existing Federal Non-Guaranteed Low Income Housing Tax Credit Partnerships in 3Q. Upon receipt of the letter of intent, an intent-to-sell impairment was booked in the amount of $29.9m. The fair value of the assets was determined by the third party purchase price.

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 (NAMC) for $175 million. On May 30, the Company increased its repurchase agreement with NAMC by $65 million, for a current total of $209 million.

On January 21, February 18, May 26, and June 17, 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. On June 26, 2011, the Company contributed an additional $40 million. OYS Fund, LLC is a hedge fund of funds managed by a third party.

C. Changes in Terms of Intercompany Arrangements

Effective January 1, 2011, the Company changed the reinsurance arrangements under which several affiliated companies cede all their direct and assumed business to the pool. See Note 26 for details.

Note 11 - Debt

In May, 2011, the Company, NFS, and NLIC entered into a $600.0 million revolving variable rate credit facility upon expiration of its existing facility. The new facility matures on May 6, 2015, with an option to convert outstanding balances at maturity into a one-year term loan. The credit may be used for general corporate purposes. The Company has the option to draw funds at a variable rate based on the Eurodollar rate. The facility contains financial covenants that require Mutual to maintain a statutory surplus in excess of $7.9 billion and the debt is not to exceed 35.0% of statutory surplus, both figures determined as of the end of each fiscal quarter. A breach of these and other named covenants will impact the availability of the line for the other borrowers and may accelerate payment. The Company had no amounts outstanding under the new or existing facilities as of June 30, 2011.

On May 31 and June 15, the Company borrowed two $50 million short term notes from NFS. One of these notes was repaid on June 30.

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.

NOTES TO FINANCIAL STATEMENTS

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.

Fair values for the Company's derivative instruments are determined using valuation techniques, primarily pricing models, whose inputs are predominately observable in the market. These inputs include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility, and equity index levels. In some cases, the Company will utilize non-binding broker quotes as an additional valuation input.

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.

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.

NOTES TO FINANCIAL STATEMENTS

Assets and liabilities measured and reported at fair value as of June 30, 2011:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
U.S. Government bonds	$ -	$ -	$ -	$ -
States, Territories and Possessions	-	-	-	-
Political subdivisions	-	-	-	-
Special revenues	-	15,416,774	-	15,416,774
Hybrid Securities	-	4,600,000	-	4,600,000
Credit tenant loans	-	-	-	-
Industrial & Misc.	-	337,944,720	62,013,703	399,958,422
Total Bonds	**$ -**	**$ 357,961,493**	**$ 62,013,703**	**$ 419,975,196**
Sec Lending	-	2,835,228	-	2,835,228
Preferred Stocks	-	-	266,197	266,197
Common Stocks	39,491,026	-	2,334,930	41,825,956
Loans held for sale	-	-	35,136,447	35,136,447
Derivative Assets	5,830,813	125,372,790	-	131,203,603
Total Assets at Fair Value	**$ 45,321,839**	**$ 486,169,511**	**$ 99,751,276**	**$ 631,242,626**
Liabilities at Fair Value				
Derivatives Liabilities	9,256,734	43,619,761	-	52,876,495
Total Liabilities at Fair Value	**$ 9,256,734**	**$ 43,619,761**	**$ -**	**$ 52,876,495**

Assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurements for the six months ended June 30, 2011:

		Net Investment Gain/Loss		Activity During the Period			
	Balance as of 12/31/2010	In Earnings	Unrealized in Surplus	Purchases, issuances, sales, and settlements	Transfers Into Level 3	Transfers Out of Level 3	Balance as of 6/30/2011
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	-	7,403,636	(5,519,447)	11,228,772	(19,142,843)	62,013,703
Total Bonds	**$ 68,043,585**	**$ -**	**$ 7,403,636**	**$ (5,519,447)**	**$ 11,228,772**	**$ (19,142,843)**	**$ 62,013,703**
Sec Lending	-	-	-	-	-	-	-
Preferred Stocks	256,581	-	9,616	-	-	-	266,197
Common Stocks	40,424,102	-	(38,397,560)	942,700	-	(634,313)	2,334,930
Loans held for sale	33,022,812	1,895,206	3,851,935	(3,633,506)	-	-	35,136,447
Separate Account Assets	-	-	-	-	-	-	-
Derivative Assets	-	-	-	-	-	-	-
Total Assets at Fair Value	**$ 141,747,080**	**$ 1,895,206**	**$ (27,132,373)**	**$ (8,210,252)**	**$ 11,228,772**	**$ (19,777,156)**	**$ 99,751,276**
Liabilities at Fair Value							
Derivatives Liabilities	-	-	-	-	-	-	-
Total Liabilities at Fair Value	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**

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 June 30, 2011:

	Balance as of 3/31/2011	Net Investment Gain/Loss		Activity During the Period	Transfers Into Level 3	Transfers Out of Level 3	Balance as of 6/30/2011
		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	58,895,099	-	3,424,561	(4,296,735)	11,127,433	(7,136,655)	62,013,703
Total Bonds	**$ 58,895,099**	**$ -**	**$ 3,424,561**	**$ (4,296,735)**	**$ 11,127,433**	**$ (7,136,655)**	**$ 62,013,703**
Sec Lending	-	-	-	-	-	-	-
Preferred Stocks	261,840	-	4,357	-	-	-	266,197
Common Stocks	42,537,086	-	(40,460,246)	942,700	-	(684,611)	2,334,929
Loans held for sale	34,831,657	-	2,948,662	(2,643,872)	-	-	35,136,447
Separate Account Assets	-	-	-	-	-	-	-
Derivative Assets	-	-	-	-	-	-	-
Total Assets at Fair Value	**$ 136,525,681**	**$ -**	**$ (34,082,666)**	**$ (5,997,907)**	**$ 11,127,433**	**$ (7,821,266)**	**$ 99,751,276**
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 June 30, 2011, 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

There were no events occurring subsequent to June 30, 2011 meriting disclosure.

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

Effective January 1, 2011 the following companies became covered under a pooling reinsurance agreement with Nationwide Mutual Insurance Company (NMIC) whereby NMIC retains 100% of the pool results: Nationwide General Insurance Company (NGIC), Nationwide Property & Casualty Insurance Company (NPCIC), Nationwide Affinity Insurance Company of America (NAICA), Crestbrook Insurance Company (CIC), Atlantic Floridian Insurance Company (AFIC), AMCO Insurance Company (AMCO), Allied Property & Casualty Insurance Company (APCIC), Depositors Insurance Company (DIC), Nationwide Agribusiness Insurance Company (NAIC), Victoria Fire & Casualty Insurance Company (VFCC), Victoria Automobile Insurance Company (VAIC), Victoria Specialty Insurance Company (VSIC), Victoria Select Insurance Company (VSEL), and Victoria National Insurance Company (VNIC). NMIC is the head company in the Nationwide Pool. The companies receiving business from the Nationwide Pool are:

	NAIC #	POOL
Nationwide Mutual Insurance Company	23787	83.7%
Nationwide Mutual Fire Insurance Company	23779	11.3%
Scottsdale Insurance Company	41297	4.0%
Farmland Mutual Insurance Company	13838	1.0%
		100.0%

NOTES TO FINANCIAL STATEMENTS

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.

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 [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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. 12/31/2011

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). 12/31/2006

6.4 By what department or departments?
Ohio

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: $ 704,848,958

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	$ 2,650,000
14.23	Common Stock	$ 6,835,815,813	$ 7,200,765,401
14.24	Short-Term Investments	$	$ 207,198,268
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 874,994,569	$ 1,210,955,095
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,713,830,382	$ 8,621,568,764
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 Street West, 10th, FL, 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 Office 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 staffed reasons only	10.3	6.420	280,226			280,226	(8,021)			(8,021)
		TOTAL	280,226			280,226	(8,021)			(8,021)

5. Operating Percentages:

5.1 A&H loss percent 80.000 %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses 21.000 %

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)
00000	AA-1120102	LLOYD'S SYNDICATE NUMBER 1458	GB	YES
00000	AA-1120075	LLOYD'S SYNDICATE NUMBER 3902	GB	YES

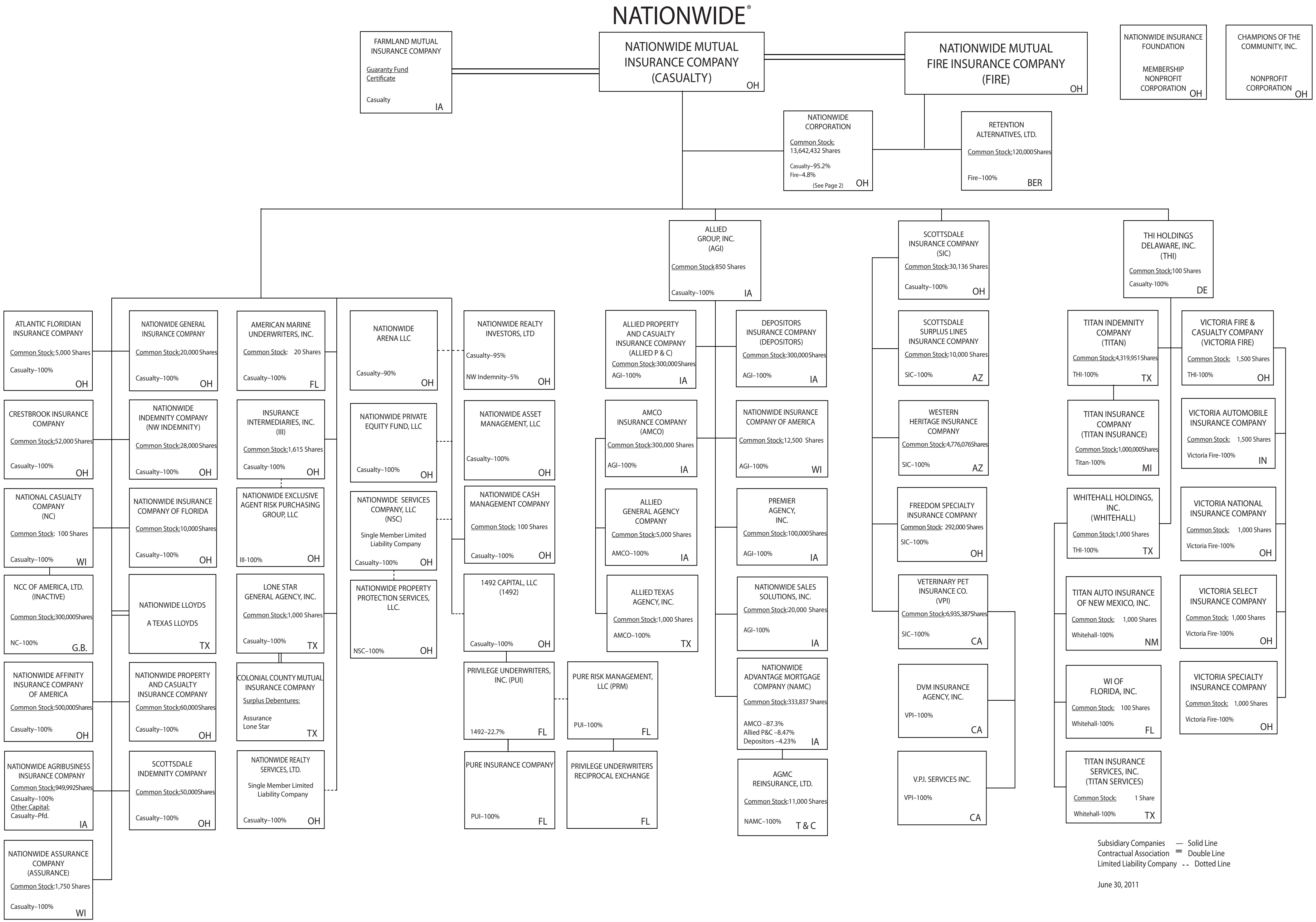
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

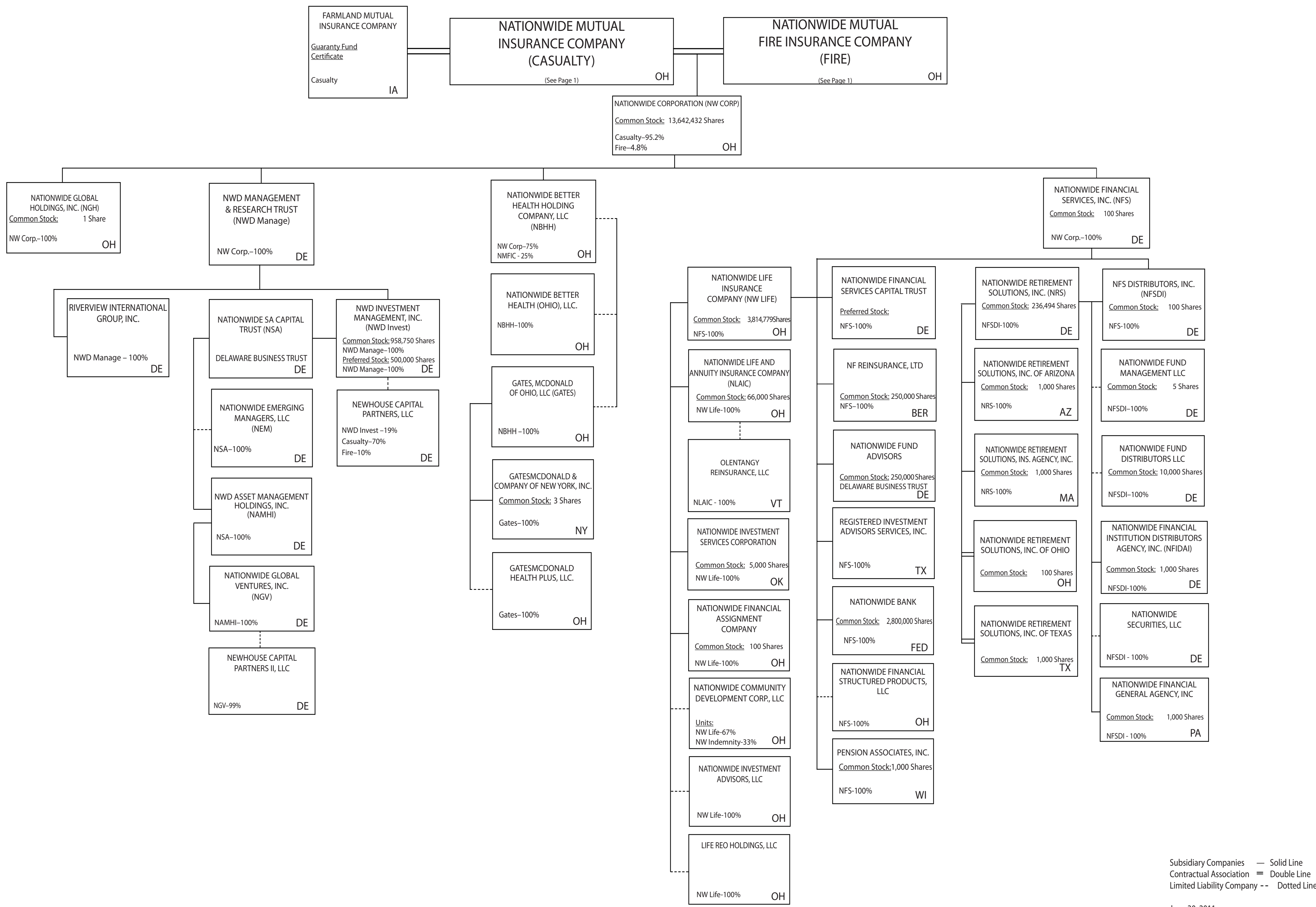
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama AL	L	4,481,100	5,743,354	5,236,561	3,333,300	13,417,605	11,238,886
2. Alaska AK	L	72,965	56,578	84,404	23,894	31,607	39,601
3. Arizona AZ	L	7,555,679	8,278,229	5,801,547	11,573,286	21,118,317	22,270,748
4. Arkansas AR	L	31,396,373	32,090,280	20,809,824	18,706,282	18,515,713	19,443,432
5. California CA	L	135,207,656	134,741,582	57,781,694	58,157,904	170,849,962	186,470,874
6. Colorado CO	L	9,913,192	9,813,066	6,301,659	6,614,593	18,236,624	20,654,067
7. Connecticut CT	L	54,237,068	61,167,936	36,648,450	34,475,129	91,233,269	94,649,404
8. Delaware DE	L	42,038,122	40,352,957	25,455,349	24,257,960	44,335,224	41,971,359
9. District of Columbia DC	L	4,452,548	4,564,265	1,725,829	1,961,354	5,309,120	5,189,584
10. Florida FL	L	7,778,691	19,633,166	13,626,590	18,362,740	98,407,629	100,026,456
11. Georgia GA	L	5,202,696	5,535,629	3,967,619	2,653,749	11,266,977	13,052,184
12. Hawaii HI	L	74,669	27,263	48,752	33,162	49,313	37,288
13. Idaho ID	L	3,698,791	4,189,480	1,870,888	2,619,153	4,650,808	4,819,864
14. Illinois IL	L	9,895,697	10,944,833	5,562,077	9,549,625	20,203,385	20,686,768
15. Indiana IN	L	19,271,364	19,357,656	8,738,538	7,896,599	23,490,450	21,795,314
16. Iowa IA	L	53,905,271	53,878,470	28,128,133	29,539,335	51,000,805	52,071,145
17. Kansas KS	L	21,479,284	20,041,101	11,438,684	11,787,693	18,905,074	20,548,707
18. Kentucky KY	L	18,469,662	21,355,601	9,042,724	10,854,196	17,977,063	16,631,863
19. Louisiana LA	L	339,754	294,858	29,240	1,138,235	421,033	300,963
20. Maine ME	L	1,219,028	1,235,675	894,430	1,111,787	2,536,113	2,890,358
21. Maryland MD	L	93,200,298	104,093,712	49,484,503	66,181,659	119,726,817	132,577,331
22. Massachusetts MA	L	480,168	653,152	706,945	340,799	1,017,768	841,806
23. Michigan MI	L	2,252,260	2,319,462	1,693,651	2,715,575	24,593,679	16,354,573
24. Minnesota MN	L	8,741,160	8,485,361	5,492,560	5,456,963	14,138,746	15,792,647
25. Mississippi MS	L	21,001,431	23,735,564	11,203,502	11,151,106	20,868,526	25,525,760
26. Missouri MO	L	15,724,301	14,760,605	13,876,633	8,073,508	28,379,139	22,851,995
27. Montana MT	L	3,911,463	3,194,623	1,088,544	1,377,223	2,052,262	2,888,892
28. Nebraska NE	L	34,219,403	32,866,967	8,670,383	7,384,397	16,137,353	17,863,285
29. Nevada NV	L	6,784,037	7,423,644	7,086,317	7,155,626	12,859,616	17,994,929
30. New Hampshire NH	L	6,541,688	7,434,331	3,639,609	4,289,039	8,286,860	10,322,880
31. New Jersey NJ	E	1,001,093	911,952	853,148	748,685	44,450,556	42,885,375
32. New Mexico NM	L	3,230,965	3,869,361	2,397,752	1,229,121	4,287,577	5,020,115
33. New York NY	L	67,966,419	76,821,703	50,942,418	50,656,299	148,802,274	168,618,927
34. North Carolina NC	L	246,442,449	265,279,055	177,047,721	136,113,981	225,975,734	227,303,184
35. North Dakota ND	L	3,625,026	3,307,753	2,596,788	2,506,836	2,915,258	3,217,886
36. Ohio OH	L	184,377,974	150,369,116	98,641,192	59,564,519	129,058,100	107,512,610
37. Oklahoma OK	L	764,653	644,077	622,063	514,042	688,328	483,729
38. Oregon OR	L	7,251,939	8,375,971	4,230,324	4,316,969	7,506,630	9,642,963
39. Pennsylvania PA	L	159,464,112	180,772,396	100,296,059	107,782,839	473,888,884	531,239,564
40. Rhode Island RI	L	22,221,900	24,129,151	15,169,737	15,328,576	25,996,696	29,252,594
41. South Carolina SC	L	49,713,344	53,842,282	32,595,344	31,827,952	40,211,201	42,917,186
42. South Dakota SD	L	5,032,004	4,663,186	2,324,733	2,141,551	11,245,976	12,483,066
43. Tennessee TN	L	35,441,096	39,882,677	28,375,931	24,255,584	32,810,324	38,531,555
44. Texas TX	L	76,769,752	89,673,741	48,427,652	52,008,301	54,654,833	62,327,896
45. Utah UT	L	4,306,006	4,912,622	2,901,577	2,233,888	6,917,099	9,841,693
46. Vermont VT	L	7,768,037	8,211,547	3,989,424	3,481,043	5,807,832	8,891,654
47. Virginia VA	L	143,109,655	154,034,374	74,679,469	88,655,625	126,329,118	145,724,966
48. Washington WA	L	8,058,833	8,914,624	4,910,268	8,047,182	14,497,100	22,910,086
49. West Virginia WV	L	92,570,098	97,513,957	56,194,290	53,416,416	87,005,239	107,736,331
50. Wisconsin WI	L	8,165,667	7,213,173	4,984,617	6,445,020	19,477,553	18,881,734
51. Wyoming WY	L	7,276,473	7,491,786	3,414,573	4,037,543	6,938,555	7,655,231
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	1,758,103,314	1,849,103,903	1,061,730,719	1,024,090,839	2,349,481,711	2,520,881,293
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®
FARMLAND MUTUAL INSURANCE COMPANY
Guaranty Fund Certificate
Casualty IA
NATIONWIDE MUTUAL INSURANCE COMPANY (CASUALTY) OH
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
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
NATIONWIDE GENERAL INSURANCE COMPANY
Common Stock:20,000 Shares
Casualty–100% OH
AMERICAN MARINE UNDERWRITERS, INC.
Common Stock: 20 Shares
Casualty–100% FL
NATIONWIDE ARENA LLC
Casualty–90% OH
NATIONWIDE REALTY INVESTORS, LTD
Casualty–95%
NW Indemnity–5% OH
ALLIED PROPERTY AND CASUALTY INSURANCE COMPANY (ALLIED P & C)
Common Stock:300,000 Shares
AGI–100% IA
DEPOSITORS INSURANCE COMPANY (DEPOSITORS)
Common Stock:300,000 Shares
AGI–100% IA
SCOTTSDALE SURPLUS LINES INSURANCE COMPANY
Common Stock:10,000 Shares
SIC–100% AZ
TITAN INDEMNITY COMPANY (TITAN)
Common Stock:4,319,951 Shares
THI-100% TX
VICTORIA FIRE & CASUALTY COMPANY (VICTORIA FIRE)
Common Stock: 1,500 Shares
THI-100% OH
CRESTBROOK INSURANCE COMPANY
Common Stock:52,000 Shares
Casualty–100% OH
NATIONWIDE INDEMNITY COMPANY (NW INDEMNITY)
Common Stock:28,000 Shares
Casualty–100% OH
INSURANCE INTERMEDIARIES, INC. (III)
Common Stock:1,615 Shares
Casualty–100% OH
NATIONWIDE PRIVATE EQUITY FUND, LLC
Casualty–100% OH
NATIONWIDE ASSET MANAGEMENT, LLC
Casualty–100% OH
AMCO INSURANCE COMPANY (AMCO)
Common Stock:300,000 Shares
AGI–100% IA
NATIONWIDE INSURANCE COMPANY OF AMERICA
Common Stock:12,500 Shares
AGI–100% WI
WESTERN HERITAGE INSURANCE COMPANY
Common Stock:4,776,076Shares
SIC–100% AZ
TITAN INSURANCE COMPANY (TITAN INSURANCE)
Common Stock:1,000,000Shares
Titan-100% MI
VICTORIA AUTOMOBILE INSURANCE COMPANY
Common Stock: 1,500 Shares
Victoria Fire-100% IN
NATIONAL CASUALTY COMPANY (NC)
Common Stock: 100 Shares
Casualty–100% WI
NATIONWIDE INSURANCE COMPANY OF FLORIDA
Common Stock:10,000 Shares
Casualty–100% OH
NATIONWIDE EXCLUSIVE AGENT RISK PURCHASING GROUP, LLC
III-100% OH
NATIONWIDE SERVICES COMPANY, LLC (NSC)
Single Member Limited Liability Company
Casualty–100% OH
NATIONWIDE CASH MANAGEMENT COMPANY
Common Stock: 100 Shares
Casualty–100% OH
ALLIED GENERAL AGENCY COMPANY
Common Stock:5,000 Shares
AMCO–100% IA
PREMIER AGENCY, INC.
Common Stock:100,000 Shares
AGI–100% IA
FREEDOM SPECIALTY INSURANCE COMPANY
Common Stock: 292,000 Shares
SIC–100% OH
WHITEHALL HOLDINGS, INC. (WHITEHALL)
Common Stock:1,000 Shares
THI-100% TX
VICTORIA NATIONAL INSURANCE COMPANY
Common Stock: 1,000 Shares
Victoria Fire-100% OH
NCC OF AMERICA, LTD. (INACTIVE)
Common Stock:300,000Shares
NC–100% G.B.
NATIONWIDE LLOYDS
A TEXAS LLOYDS TX
LONE STAR GENERAL AGENCY, INC.
Common Stock:1,000 Shares
Casualty–100% TX
NATIONWIDE PROPERTY PROTECTION SERVICES, LLC.
NSC–100% OH
1492 CAPITAL, LLC (1492)
Casualty–100% OH
ALLIED TEXAS AGENCY, INC.
Common Stock:1,000 Shares
AMCO–100% TX
NATIONWIDE SALES SOLUTIONS, INC.
Common Stock:20,000 Shares
AGI–100% IA
VETERINARY PET INSURANCE CO. (VPI)
Common Stock:6,935,387Shares
SIC–100% CA
TITAN AUTO INSURANCE OF NEW MEXICO, INC.
Common Stock: 1,000 Shares
Whitehall-100% NM
VICTORIA SELECT INSURANCE COMPANY
Common Stock: 1,000 Shares
Victoria Fire-100% OH
NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA
Common Stock:500,000Shares
Casualty–100% OH
NATIONWIDE PROPERTY AND CASUALTY INSURANCE COMPANY
Common Stock:60,000Shares
Casualty–100% OH
COLONIAL COUNTY MUTUAL INSURANCE COMPANY
Surplus Debentures:
Assurance
Lone Star TX
PRIVILEGE UNDERWRITERS, INC. (PUI)
1492–22.7% FL
PURE RISK MANAGEMENT, LLC (PRM)
PUI–100% FL
NATIONWIDE ADVANTAGE MORTGAGE COMPANY (NAMC)
Common Stock:333,837 Shares
AMCO –87.3%
Allied P&C –8.47%
Depositors –4.23% IA
DVM INSURANCE AGENCY, INC.
VPI–100% CA
WI OF FLORIDA, INC.
Common Stock: 100 Shares
Whitehall-100% FL
VICTORIA SPECIALTY INSURANCE COMPANY
Common Stock: 1,000 Shares
Victoria Fire-100% OH
NATIONWIDE AGRIBUSINESS INSURANCE COMPANY
Common Stock:949,992Shares
Casualty–100%
Other Capital:
Casualty–Pfd. IA
SCOTTSDALE INDEMNITY COMPANY
Common Stock:50,000Shares
Casualty–100% OH
NATIONWIDE REALTY SERVICES, LTD.
Single Member Limited Liability Company
Casualty–100% OH
PURE INSURANCE COMPANY
PUI–100% FL
PRIVILEGE UNDERWRITERS RECIPROCAL EXCHANGE
FL
AGMC REINSURANCE, LTD.
Common Stock:11,000 Shares
NAMC–100% T & C
V.P.I. SERVICES INC.
VPI–100% CA
TITAN INSURANCE SERVICES, INC. (TITAN SERVICES)
Common Stock: 1 Share
Whitehall-100% TX
NATIONWIDE ASSURANCE COMPANY (ASSURANCE)
Common Stock:1,750 Shares
Casualty–100% WI
Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company -- Dotted Line
June 30, 2011

NATIONWIDE®



June 30, 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

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	5,258,451	2,663,313	50.6	18.9
2.	Allied Lines	5,168,253	8,858,430	171.4	77.2
3.	Farmowners multiple peril	87,751,154	42,698,379	48.7	46.5
4.	Homeowners multiple peril	99,712,350	121,167,413	121.5	65.9
5.	Commercial multiple peril	113,040,875	81,631,947	72.2	47.1
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	28,319,184	13,083,788	46.2	31.3
10.	Financial guaranty				
11.1	Medical professional liability - occurrence	962	3,659	380.4	(609.2)
11.2	Medical professional liability - claims-made				
12.	Earthquake	1,443,675	57,491	4.0	2.2
13.	Group accident and health	13,242,037	7,997,568	60.4	302.2
14.	Credit accident and health				
15.	Other accident and health	(89,474)	22,386	(25.0)	20.1
16.	Workers' compensation	33,477,378	10,215,026	30.5	51.3
17.1	Other liability - occurrence	65,351,206	12,250,709	18.7	35.8
17.2	Other liability - claims-made	633,621	121,101	19.1	52.0
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	3,070,555	(334,886)	(10.9)	(103.7)
18.2	Products liability - claims-made		(1,263)		
19.1,19.2	Private passenger auto liability	694,831,097	347,106,470	50.0	45.7
19.3,19.4	Commercial auto liability	112,650,863	36,222,942	32.2	30.7
21.	Auto physical damage	507,318,788	280,637,511	55.3	47.8
22.	Aircraft (all perils)				
23.	Fidelity	568,066	(388)	(0.1)	(2.2)
24.	Surety	4,574,869	244,561	5.3	3.4
26.	Burglary and theft	1,073,918	168,460	15.7	(4.4)
27.	Boiler and machinery	3,186,285	951,855	29.9	39.1
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	1,780,584,113	965,766,472	54.2	45.7
	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

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,757,175	5,428,542	5,395,881
2.	Allied Lines	2,751,994	5,489,259	4,866,000
3.	Farmowners multiple peril	49,548,748	97,638,453	93,338,568
4.	Homeowners multiple peril	54,823,188	96,227,368	96,715,577
5.	Commercial multiple peril	56,143,613	110,396,546	122,012,589
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	15,315,783	30,573,312	41,306,974
10.	Financial guaranty			
11.1	Medical professional liability - occurrence	386	733	2,466
11.2	Medical professional liability - claims-made			
12.	Earthquake	791,821	1,470,128	1,290,490
13.	Group accident and health	7,590,389	13,240,886	1,145,040
14.	Credit accident and health			
15.	Other accident and health	23,537	48,068	110,497
16.	Workers' compensation	16,675,870	36,052,220	35,245,019
17.1	Other liability - occurrence	35,799,512	66,241,911	66,861,533
17.2	Other liability - claims-made	811,917	1,052,736	899,403
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	1,457,063	3,085,392	2,847,748
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	321,319,087	672,409,334	718,541,148
19.3,19.4	Commercial auto liability	57,806,094	115,056,061	125,323,322
21.	Auto physical damage	236,377,588	493,733,869	522,685,723
22.	Aircraft (all perils)			
23.	Fidelity	255,095	588,819	612,911
24.	Surety	2,431,529	5,062,863	5,568,342
26.	Burglary and theft	554,929	1,147,711	1,032,210
27.	Boiler and machinery	1,568,424	3,159,102	3,302,462
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	864,803,742	1,758,103,313	1,849,103,903
	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	526,067	8,553	534,620	1,490,206	19,927	952,493	2,462,626	154,235	(247,727)	(93,492)
2. 2009	1,027,629	715,044	1,742,673	363,906	7,743	371,649	777,113	21,507	518,487	1,317,107	113,390	(167,307)	(53,917)
3. Subtotals 2009 + Prior	2,889,667	1,943,744	4,833,411	889,973	16,296	906,269	2,267,319	41,434	1,470,980	3,779,733	267,625	(415,034)	(147,409)
4. 2010	1,691,823	1,672,095	3,363,918	1,014,751	140,990	1,155,741	1,151,698	108,303	884,756	2,144,757	474,626	(538,046)	(63,420)
5. Subtotals 2010 + Prior	4,581,490	3,615,839	8,197,329	1,904,724	157,286	2,062,010	3,419,017	149,737	2,355,736	5,924,490	742,251	(953,080)	(210,829)
6. 2011	XXX	XXX	XXX	XXX	2,575,975	2,575,975	XXX	995,083	1,259,691	2,254,774	XXX	XXX	XXX
7. Totals	4,581,490	3,615,839	8,197,329	1,904,724	2,733,261	4,637,985	3,419,017	1,144,820	3,615,427	8,179,264	742,251	(953,080)	(210,829)
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. 16.2	2. (26.4)	3. (2.6)

Col. 13, Line 7 As a % of Col. 1 Line 8
4. (2.0)

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] 23787201149000002

3. Medicare Part D Coverage Supplement [Document Identifier 365] 23787201136500002

4. Director and Officer Supplement [Document Identifier 505] 23787201150500002

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	201,130,903	201,130,903		
2505. Other assets nonadmitted	87,302,002	87,302,002		
2506. Equities and deposits in pools and associations	159,678,833		159,678,833	150,755,181
2507. State surcharge / recoupment receivables	11,704,264		11,704,264	7,870,342
2597. Summary of remaining write-ins for Line 25 from overflow page	459,816,002	288,432,905	171,383,097	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	46,370,829	45,209,655
2506. Deferred investment income	3,400,781	4,157,358
2507. Loss based assessment payables	8,868,723	8,868,723
2508. Pooling expense payables	145,844,057	186,823,572
2509. Escrow liabilities	7,992,391	8,137,683
2597. Summary of remaining write-ins for Line 25 from overflow page	215,225,196	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	25,033,003	(9,538,324)	60,321,594
3705. Tax prior period adjustment			(7,939,750)
3797. Summary of remaining write-ins for Line 37 from overflow page	25,033,003	(9,538,324)	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	35,253,827	12,200,957
3.	Current year change in encumbrances	128,811	247,074
4.	Total gain (loss) on disposals	847,531	(1,676,126)
5.	Deduct amounts received on disposals	5,969,630	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	13,236,498	28,476,101
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	535,847,570	518,823,529
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	535,847,570	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	14,929,000	108,507,664
	2.2 Additional investment made after acquisition	1,794,173	11,599,966
3.	Capitalized deferred interest and other	241,096	371,038
4.	Accrual of discount	5,914,882	8,091,311
5.	Unrealized valuation increase (decrease)	5,816,648	(3,856,456)
6.	Total gain (loss) on disposals	8,228,321	6,168,905
7.	Deduct amounts received on disposals	116,482,152	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	2,014,588	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)	592,882,014	674,454,634
12.	Total valuation allowance	(11,492,621)	(13,427,418)
13.	Subtotal (Line 11 plus Line 12)	581,389,393	661,027,216
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	581,389,393	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	525,886,399	321,207,760
	2.2 Additional investment made after acquisition	163,247,812	425,684,185
3.	Capitalized deferred interest and other	(3,537,660)	(8,675,479)
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	126,825,117	18,083,743
6.	Total gain (loss) on disposals	(26,527)	17,994,449
7.	Deduct amounts received on disposals	92,628,165	309,963,274
8.	Deduct amortization of premium and depreciation	45,622,097	109,943,456
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	32,313,120	4,115,384
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,247,004,822	2,605,173,063
12.	Deduct total nonadmitted amounts	48,805,334	47,190,477
13.	Statement value at end of current period (Line 11 minus Line 12)	3,198,199,488	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	497,521,943	2,181,926,861
3.	Accrual of discount	13,536,126	31,657,515
4.	Unrealized valuation increase (decrease)	397,499,261	692,297,852
5.	Total gain (loss) on disposals	22,822,307	33,905,570
6.	Deduct consideration for bonds and stocks disposed of	1,364,755,973	1,608,835,339
7.	Deduct amortization of premium	19,144,685	41,034,815
8.	Total foreign exchange change in book/adjusted carrying value	4,017,124	1,046,544
9.	Deduct current year's other than temporary impairment recognized	4,171,412	36,524,651
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,628,121,571	17,080,796,880
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,628,121,571	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)	7,786,921,392	90,605,826	342,453,168	128,555,318	7,786,921,392	7,663,629,368		7,917,370,521
2. Class 2 (a)	1,472,813,819	3,974,781	75,503,183	(28,355,515)	1,472,813,819	1,372,929,902		1,546,313,512
3. Class 3 (a)	372,795,591	2,029,236	15,713,066	(45,664,178)	372,795,591	313,447,583		378,460,749
4. Class 4 (a)	175,357,991	50,307,185	49,932,472	(43,869,848)	175,357,991	131,862,856		211,461,978
5. Class 5 (a)	44,339,104	20,095,125	6,277,256	17,889,525	44,339,104	76,046,498		49,554,488
6. Class 6 (a)	26,775,073	8,162,865	4,453,932	2,154,364	26,775,073	32,638,370		28,934,841
7. Total Bonds	9,879,002,970	175,175,018	494,333,077	30,709,666	9,879,002,970	9,590,554,577		10,132,096,089
PREFERRED STOCK								
8. Class 1								
9. Class 2	2,813,000			15,000	2,813,000	2,828,000		3,198,000
10. Class 3	83,840			4,357	83,840	88,197		78,581
11. Class 4	21,100		3,100		21,100	18,000		21,100
12. Class 5								
13. Class 6								
14. Total Preferred Stock	2,917,940		3,100	19,357	2,917,940	2,934,197		3,297,681
15. Total Bonds and Preferred Stock	9,881,920,910	175,175,018	494,336,177	30,729,023	9,881,920,910	9,593,488,774		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 $ 207,198,268 ; 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	404,844,705	XXX	404,844,705	27,562	

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	8,567,447,029	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	8,704,623,166	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)	404,844,705	542,020,842
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	404,844,705	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)	(23,937,247)
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	(4,191,025)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	74,750,371
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	74,750,371

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)				35,104,889
3.1	Change in variation margin on open contracts			(31,150,698)	
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	(3,478,940)			
	3.24 Section 1, Column 16, prior year	27,671,758	(31,150,698)	(31,150,698)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		(51,415,025)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(51,415,025)	(51,415,025)		
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)				23,500,081
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				23,500,081

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	4,992,718	5,226,054	08/15/2007	09/20/2012	Credit Default Swap; Protection Sold		237,254	161571-BN-3	Chase Issuance TrFlt Rt Ser 2006-A8 Cl A8Flt % Due 2/16/2016 Mo-15	1	4,992,718	4,988,800
34540@AA2	Fixed rate note tied to Ford Motor Credit through a credit default swap	3	5,000,000	4,992,718	5,295,637	11/15/2007	12/20/2012	Credit Default Swap; Protection Sold		306,837	161571-BN-3	Chase Issuance TrFlt Rt Ser 2006-A8 Cl A8Flt % Due 2/16/2016 Mo-15	1	4,992,718	4,988,800
161571A*5	Fixed rate note tied to BA through a credit default swap	1	10,000,000	10,000,000	9,924,862	02/20/2008	03/20/2013	Credit Default Swap; Protection Sold		57,392	161571-CC-6	Chase Issuance TrFlt Rt Ser 2007-A12 Cl A12Flt % Due 8/15/2019 Mo-15	1	10,000,000	9,867,470
9999999 - Totals				19,985,436	20,446,553	XXX	XXX	XXX		601,483	XXX	XXX	XXX	19,985,436	19,845,070

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	19,983,946					3	19,982,493
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,453	XXX	1,488	XXX		XXX		XXX	2,941
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	19,985,434					3	19,985,434

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	74,750,369	
2.	Part B, Section 1, Column 14	35,104,889	
3.	Total (Line 1 plus Line 2)		109,855,258
4.	Part D, Column 5	160,477,678	
5.	Part D, Column 6	(50,622,423)	
6.	Total (Line 3 minus Line 4 minus Line 5)		3
		Fair Value Check	
7.	Part A, Section 1, Column 16	71,988,620	
8.	Part B, Section 1, Column 13	35,104,891	
9.	Total (Line 7 plus Line 8)		107,093,511
10.	Part D, Column 8	160,114,077	
11.	Part D, Column 9	(53,020,569)	
12	Total (Line 9 minus Line 10 minus Line 11)		3
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	50,383,590	
14.	Part B, Section 1, Column 19	25,880,000	
15.	Part D, Column 11	76,263,591	
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		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1300, Walnut Street	Des Moines	Iowa	03/18/2011		2,804,421		2,935,100	12,706
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus	Ohio	01/01/1976		124,181,404		77,373,407	3,813,202
Data Center North	Lewis Center	Ohio	06/30/1986		63,337,721		36,367,177	169,895
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft	Lewis Center	Ohio	01/01/1960		23,076,460		14,085,283	30,496
280 Plaza N High St	Columbus	Ohio	01/01/1996		26,900,342		15,245,310	754,417
Plaza 3 and Atrium	Columbus	Ohio	01/01/1989		116,600,880		75,443,155	1,590,672
Airport Hangar Building	Columbus	Ohio	01/01/2002		14,148,487		9,799,671	120,413
New Albany Land, lot 45	New Albany	Ohio	11/25/2008		5,000,060		18,735,055	9,376,970
800 Graves Mill	Lynchburg	Virginia	01/01/1981		9,274,207		4,938,049	168,395
4401 Creedmoor	Raleigh	North Caroline	01/01/1987		10,903,237		3,920,983	25,340
3300 SW Williston	Gainesville	Florida	01/01/1979		9,614,259		5,000,286	27,079
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale	Arizona	07/31/2007		27,485,668		(753,251)	338,959
1000 Market NE	Canton	Ohio	01/01/1981		22,393,959		11,143,433	55,655
151, Hyat Resort Dr, Rogers Road	San Antonio	Texas	02/24/2011		11,635,185		15,942,257	3,004,294
Other Aggregate								10,005
Aggregate encumbrances						64,855		
0199999. Acquired by Purchase					467,356,290	64,855	290,175,915	19,498,498
1100 Locust	Des Moines	Iowa	04/30/2001		152,079,135		100,030,816	(31,172)
1200 Locust	Des Moines	Iowa	12/30/2001		1,983,400		45,154,177	(1,193,450)
0299999. Acquired by Internal Transfer					154,062,535		145,184,993	(1,224,622)
0399999 - Totals					621,418,825	64,855	435,360,908	18,273,876

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in 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
Collin Creek Corp. Center I	Dallas	Texas	04/29/2011	Plano Independent School District	7,599,738		5,146,073	23,974			(23,974)		5,122,099	5,969,630		847,531	847,531		
0199999. Property Disposed					7,599,738		5,146,073	23,974			(23,974)		5,122,099	5,969,630		847,531	847,531		
0399999 - Totals					7,599,738		5,146,073	23,974			(23,974)		5,122,099	5,969,630		847,531	847,531		

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
00-1100645	THOUSAND OAKS	CA		11/18/2004	6.500		455,771	24,961,525
0599999. Mortgages in good standing - Commercial mortgages-all other							455,771	24,961,525
00-1101730	DALLAS	TX		12/31/2010	11.000		229,704	46,200,000
00-1101731	DALLAS	TX		12/31/2010	11.000		190,826	
00-1101732	HOUSTON	TX		12/31/2010	11.000		198,635	
00-1101769	HERNDON	VA		06/06/2011	12.500	14,929,000		119,000,000
0699999. Mortgages in good standing - Mezzanine Loans						14,929,000	619,165	165,200,000
0899999. Total Mortgages in good standing						14,929,000	1,074,936	190,161,525
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						14,929,000	1,074,936	190,161,525

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
00-1000754	N. KINGSTOWN	RI		10/31/2001	06/28/2011	3,256,459							3,228,503	3,228,503			
00-1001238	HOUSTON	TX		11/20/2002	06/29/2011	8,469,288							8,338,327	8,338,327			
00-1100835	GARLAND	TX		06/14/2005	04/01/2011	5,677,389							5,677,389	5,677,389			
00-1100899	LOUISVILLE	KY		08/25/2006	06/01/2011	12,629,660							13,183,944	20,967,342		7,783,398	7,783,398
00-1101379	AUSTIN	TX		10/10/2006	06/08/2011	5,926,399							5,926,399	6,350,000		423,601	423,601
00-1101626	JACKSONVILLE	FL		02/07/2008	06/01/2011	4,000,000							4,000,000	4,000,000			
00-1101689	CLARKSVILLE	IN		03/25/2010	06/21/2011	269,664							294,542	317,004		22,462	22,462
0199999. Mortgages closed by repayment						40,228,860							40,649,104	48,878,565		8,229,461	8,229,461
00-1000038	VISTA	CA		08/31/2000		899,145							15,200	15,200			
00-1000127	LOVELAND	OH		03/22/2000		252,188							52,647	52,647			
00-1000192	SHAKER HEIGHTS	OH		05/15/2000		450,000							50,000	50,000			
00-1000267	RICHMOND	VA		11/14/2000		568,131							25,343	25,343			
00-1000391	BROOKLYN	OH		01/11/2001		3,519,927							56,821	56,821			
00-1000449	EAST MEADOW	NY		12/29/2000		3,851,428							33,071	33,071			
00-1000450	MIDLAND PARK	NJ		12/29/2000		3,670,746							21,144	21,144			
00-1000460	PORT RICHEY	FL		03/07/2001		2,287,113							21,930	21,930			
00-1000508	PLANO	TX		03/06/2001		2,381,089							104,351	104,351			
00-1000570	WEST PALM BEACH	FL		06/20/2001		1,005,972							37,501	37,501			
00-1000617	LEWIS CENTER	OH		12/27/2001		3,272,428							28,177	28,177			
00-1000645	KNOXVILLE	TN		08/15/2001		1,999,660							10,787	10,787			
00-1000651	HUDSON	FL		12/13/2001		2,506,933							38,454	38,454			
00-1000654	STUART	FL		10/18/2001		3,506,901							18,861	18,861			
00-1000714	CLOSTER	NJ		11/08/2001		1,818,766							27,018	27,018			
00-1000791	MILWAUKEE	WI		12/17/2001		713,984							14,065	14,065			

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
00-1000799	TEMPE	AZ		02/01/2002		1,638,786							14,054	14,054			
00-1000802	TEMPE	AZ		02/01/2002		1,638,786							14,054	14,054			
00-1000804	DAVENPORT	IA		02/14/2002		2,168,973							32,569	32,569			
00-1000827	LEXINGTON	KY		01/31/2002		3,510,005							18,949	18,949			
00-1000869	CINCINNATI	OH		03/13/2002		351,786							10,081	10,081			
00-1000897	FOUNTAIN INN	SC		03/29/2002		1,570,150							10,273	10,273			
00-1000926	MARIETTA	GA		12/23/2002		1,420,532							11,583	11,583			
00-1000934	VISTA	CA		04/18/2002		1,077,286							11,085	11,085			
00-1000969	NORTH BERGEN	NJ		05/31/2002		1,889,325							14,796	14,796			
00-1000999	AURORA	CO		03/03/2004		2,531,391							9,974	9,974			
00-1001038	ITHACA	NY		10/01/2002		9,167,915							43,166	43,166			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		1,493,490							12,044	12,044			
00-1001090	MASON	OH		12/20/2002		8,346,706							46,690	46,690			
00-1001099	SENECA	SC		11/01/2002		3,465,104							44,714	44,714			
00-1001106	PLYMOUTH	MI		11/13/2002		1,240,593							10,526	10,526			
00-1001152	DALLAS	TX		12/20/2002		3,529,108							24,415	24,415			
00-1001164	CHESTERFIELD	VA		11/20/2002		5,231,937							30,506	30,506			
00-1001203	NILES	IL		12/30/2002		2,631,989							14,857	14,857			
00-1001310	SOLON	OH		04/28/2003		1,188,142							33,256	33,256			
00-1001328	MILFORD	OH		08/29/2003		1,664,512							14,265	14,265			
00-1100028	NEW YORK	NY		08/07/2003		4,527,637							31,464	31,464			
00-1100045	RANCHO BERNARDO	CA		07/24/2003		1,252,565							10,530	10,530			
00-1100064	SAN MATEO	CA		08/06/2003		831,305							7,160	7,160			
00-1100073	SAN FRANCISCO	CA		08/06/2003		825,718							7,317	7,317			
00-1100074	SAN DIEGO	CA		08/07/2003		830,542							7,181	7,181			
00-1100106	WINTERPARK	FL		01/29/2004		3,403,742							61,281	61,281			
00-1100107	WINTERPARK	FL		11/24/2004		2,919,591							50,133	50,133			
00-1100109	MILFORD	OH		09/23/2003		676,385							17,972	17,972			
00-1100112	JUPITER	FL		11/26/2003		2,684,353							14,061	14,061			
00-1100121	WAYNE	NJ		12/01/2003		1,552,440							20,068	20,068			
00-1100132	BRIGHTON	MI		10/09/2003		1,700,343							13,407	13,407			
00-1100159	WOODLAWN	MD		02/27/2004		1,273,066							10,288	10,288			
00-1100217	LAS VEGAS	NV		12/30/2003		1,831,432							14,376	14,376			
00-1100220	RENTON	WA		01/14/2004		4,477,164							23,624	23,624			
00-1100225	EDGEWATER	NJ		12/17/2003		6,040,433							22,430	22,430			
00-1100230	LAKE OSWEGO	OR		01/14/2004		1,790,866							9,450	9,450			
00-1100232	RIALTO	CA		11/21/2003		501,200							4,082	4,082			
00-1100243	ALBUQUERQUE	NM		01/29/2004		847,179							6,869	6,869			
00-1100245	INDIANAPOLIS	IN		12/23/2003		2,752,788							14,720	14,720			
00-1100246	INDIANAPOLIS	IN		12/29/2003		5,505,576							29,440	29,440			
00-1100266	CLARKSVILLE	IN		03/25/2004		8,177,969							128,961	128,961			
00-1100267	LEXINGTON	KY		12/15/2003		1,710,220							13,166	13,166			
00-1100270	NEW BEDFORD	MA		12/03/2003		3,400,181							17,811	17,811			
00-1100291	TROY	MI		02/06/2004		2,682,426							35,266	35,266			
00-1100512	MESA	AZ		08/24/2004		2,271,844							10,726	10,726			
00-1100565	MEMPHIS	TN		11/24/2004		1,391,272							7,914	7,914			
00-1100570	FT. THOMAS	KY		09/21/2004		1,965,811							15,007	15,007			
00-1100583	BOSTON	MA		09/27/2004		4,365,033							20,874	20,874			
00-1100597	MENTOR	OH		11/18/2004		886,103							10,695	10,695			
00-1100606	REDONDO BEACH	CA		12/22/2004		2,771,893							16,712	16,712			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		1,285,107							10,426	10,426			
00-1100645	THOUSAND OAKS	CA		11/18/2004		17,464,196							400,661	400,661			
00-1100664	KNOXVILLE	TN		12/10/2004		858,112							9,269	9,269			
00-1100678	MOKENA	IL		11/22/2004		1,734,030							13,264	13,264			
00-1100682	MENLO PARK	CA		07/10/2006		3,462,420							35,178	35,178			
00-1100696	KANSAS CITY	MO		11/22/2004		2,153,445							15,094	15,094			
00-1100733	WEST VAIL	CO		03/24/2005		2,273,558							11,668	11,668			
00-1100740	TAMPA	FL		02/25/2005		1,635,162							19,004	19,004			
00-1100762	BEAVERTON	OR		06/21/2005		4,572,608							23,133	23,133			
00-1100770	KANSAS CITY	MO		03/28/2005		1,011,494							11,937	11,937			
00-1100828	VARIOUS CITIES	TN		07/08/2005		4,355,139							48,347	48,347			

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
00-1100844	ORLAND PARK	IL		07/22/2005		824,170							9,604	9,604			
00-1100865	ANN ARBOR	MI		07/20/2005		3,524,511							26,069	26,069			
00-1100879	SALT LAKE CITY	UT		10/28/2005		1,776,629							12,790	12,790			
00-1100886	NEW ALBANY	IN		08/18/2005		2,210,292							16,130	16,130			
00-1100904	DENVER	CO		08/29/2005		2,638,084							19,773	19,773			
00-1100905	AUSTIN	TX		07/07/2005		1,492,785							5,560	5,560			
00-1100927	ANN ARBOR	MI		08/09/2005		1,826,737							9,550	9,550			
00-1100932	BELLEVUE	WA		08/30/2005		2,703,310							19,332	19,332			
00-1100934	CARMEL	IN		10/13/2005		1,643,581							48,100	48,100			
00-1100947	ELDERSBURG	MD		08/31/2005		1,943,791							14,248	14,248			
00-1100952	KANSAS CITY	KS		08/18/2005		3,389,878							25,434	25,434			
00-1100958	JANESVILLE	WI		11/01/2005		837,980							9,305	9,305			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,238,119							9,105	9,105			
00-1100970	DENVER	CO		09/26/2005		7,872,066							28,871	28,871			
00-1100989	BRIDGETON	MO		10/13/2005		1,091,660							12,006	12,006			
00-1100993	TALLAHASSEE	FL		10/11/2005		6,608,609							115,319	115,319			
00-1100998	OXNARD	CA		10/11/2005		978,216							6,987	6,987			
00-1101004	REDLANDS	CA		10/18/2005		1,779,404							12,666	12,666			
00-1101012	LEXINGTON	KY		11/30/2005		2,082,702							23,747	23,747			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		4,852,365							19,794	19,794			
00-1101088	MIDDLETOWN	CT		12/21/2005		14,620,356							47,027	47,027			
00-1101089	MIDDLETOWN	CT		12/21/2005		14,547,716							46,793	46,793			
00-1101120	HOPKINS	MN		02/16/2006		3,419,995							36,246	36,246			
00-1101199	CHARLOTTE	NC		05/23/2006		4,907,096							1,499	1,499			
00-1101363	PLANT CITY	FL		12/21/2006		3,265,014							12,879	12,879			
00-1101437	STAMFORD	CT		03/01/2007		17,617,090							367,248	367,248			
00-1101628	FORTH WORTH	TX		11/21/2007		3,081,154							140,687	140,687			
00-1101654	BENBROOK	TX		09/17/2008		2,920,830							206,800	206,800			
00-1101655	LOS ANGELES	CA		10/30/2008		694,126							28,398	28,398			
00-1101667	AUSTELL	GA		11/05/2009		1,355,271							119,569	119,569			
00-9000103	NEWPORT	DE		08/01/2001		563,617							11,564	11,564			
03-0307261	GAINESVILLE	FL		08/11/1995		1,590,980							22,975	22,975			
03-0312086	TALLAHASSEE	FL		09/22/1999		4,891,502							30,901	30,901			
00-1101391	JACKSONVILLE	FL		05/01/2007		10,111,697							2,527,391	2,527,391			
00-1101392	JACKSONVILLE	FL		03/02/2007		16,971,643							176,526	176,526			
00-1101438	JACKSONVILLE	FL		03/02/2007		7,834,301							70,901	70,901			
00-1101555	SCOTTSDALE	AZ		12/31/2007		6,499,239							43,535	43,535			
00-1101556	SCOTTSDALE	AZ		12/31/2007		2,253,237							17,216	17,216			
0299999. Mortgages with partial repayments						373,573,027							6,580,744	6,580,744			
00-1100931	CARMEL	IN		10/13/2005	06/29/2011	3,379,712			(3,167,046)		3,167,046		6,626,884	6,626,884			
03-0306595	SOUTHFIELD	MI		06/27/1995	04/28/2011	2,313,721							1,686,211	1,686,211			
0499999. Mortgages transferred						5,693,432			(3,167,046)		3,167,046		8,313,095	8,313,095			
0599999 - Totals						419,495,319			(3,167,046)		3,167,046		55,542,943	63,772,404		8,229,461	8,229,461

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
	Ashmore Emerging Markets Corporate High Yield Fund Ltd.	London	UK	Ashmore		05/10/2011		50,000,000				0.000
	Green Mountain Partners III	Quechee	VT	Green Mountain Investors III, LLC		10/01/2002	2		8,059		9,691	9.320
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Kayne Anderson Advisors, LLC		08/31/2010			2,150,000		18,504,610	0.170
	KPP Investors III LP	Cleveland	OH	KPP III Management LLC		12/29/2006	2		1,224,962		6,376,044	15.640
	New York Life Investment Management Mezzanine Partners II	New York	NY	New York Life Investment		10/31/2007	2		106,329			2.500
	Newstone Capital Partners II, LP	Los Angeles	CA	Newstone Capital		12/29/2010		1,875,000			20,383,913	0.040
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN	Northstar CapitalPartners L.P		02/12/2008			388,274		9,698,346	4.430
	Prudential Capital Partners II, LP	Chicago	IL	Stetson Street Partners, L.P.		04/28/2005	2		3,889		785,710	1.290
	Prudential Capital Partners III	Chicago	IL	Prudential Capital Partner, LP		10/15/2008			628,010		3,051,309	1.760
	TCW Cresent Mezzanine III	Los Angeles	CA	TCW/Cresent Mezzanine III, LLC		10/01/2002	2		(30,078)			0.890
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								51,875,000	4,479,445		58,809,623	XXX
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	EnCap Equity fund VII, LP		09/28/2007	3		1,951,846		9,605,679	1.560
	EnCap Energy VIII LP	Dallas	TX	EnCap Equity fund VIII, LP		12/15/2010		374,143			18,839,859	0.010
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrun Partners V LP		12/01/2007	3		455,563		3,294,395	2.450
	Energy Spectrum VI, L.P.	Dallas	TX	Energy Spectrun Partners V LP		02/28/2011		168,908			29,126,761	3.000
	Fox Paine Capital Fund III, LP	Foster City	CA	Fox Paine Capital Fund III GP, LP		08/15/2006	3		126,807		5,609,687	1.200
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	HarborVest Partners VI - Partnership Associates LLC		12/31/2000	1		17,500		122,500	0.130
	Highland Capital Partners VII, LP	Lexington	MA	Highland Capital Partners		10/28/2005	1		75,000		1,112,500	0.630
	Macquarie Infrastructure Partners A/B, LP	New York	NY	Macquarie Infrastructure Partners U.S. GP LLC		02/08/2007	2		2,336,567		672,448	1.980
	Meritech Capital Partners II, LP	Palo Alto	CA	Meritech Capital Associates II LLC		12/31/2000	1		75,000		537,500	0.900
	Nationwide Alternative Investments LLC	Columbus	OH	Nationwide Alternative Investment LLC		06/30/2007			3,500,000		36,278,900	100.000
	NCT Ventures Fund I LP	Columbus	OH	NCT GP I		06/20/2008			179,734		1,188,107	25.450
	Reservoir Venture Partners II, LP	Worthington	OH	Emerging Technology Ventures, L.P.		10/27/2006	1		200,000		1,358,943	14.940
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Technology Associates III, LP		12/19/2006	3		1,317,425		15,619,107	0.440
	Stonehenge Opportunity Fund III	Columbus	OH	Stonehenge III, LP		11/30/2010			387,489		3,950,000	5.000
	Trident IV, LP	Greenwich	CT	Trident IV, LP		05/21/2007	3		513,249		3,587,587	1.970
	Trident V, LP	Greenwich	CT	Trident V, LP		12/20/2010			1,871,745		11,714,800	0.420
	Yukon Capital Partners, LP	Wilmington	DE	Yukon Partners, LLC		06/15/2011			7,349,730		32,650,270	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								543,051	20,357,655		175,269,043	XXX
	Blue Vista Sponsor Equity Fund II, LLC	Chicago	IL	Blue Vista Capital Management LLC		08/01/2007			1,835,688		7,082,489	10.340
	Crow Holdings Realty Partners V, L.P.	Dallas	SD	Crow Holdings Realty		01/14/2008			2,216,600		19,216,516	3.200
	Invesco Real Estate Fund II, L.P.	Dallas	TX	Investco Real Estate		10/05/2007			4,600,000		4,601,693	5.080
	Metropolitan Real Estate Partners V, L.P.	NY	NY	Metropolitan Partners V		04/16/2007			2,805,000		8,085,000	9.180
	Westport Capital Partners Fund II	Westport	CT	WCP Investment Manager, LLC		07/17/2008			1,250,000			5.000
	Wrightwood Capital High Yield Partners II	Chicago	IL	Wrightwood Capital High Yield Partners II GP, LLC		10/10/2008			822,882		6,601,739	8.230
1799999. Joint Venture Interests - Real Estate - Unaffiliated									13,530,170		45,587,437	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			8,395,094			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									17,895,094			XXX
	Ashmore Local Currency Debt Fund	London	UK	Ashmore		05/10/2011		75,000,000				0.000
	Wellington Trust Company, NA	Boston	MA	Wellington Trust Company		05/02/2011		75,000,000				0.000
1999999. Joint Venture Interests - Other - Unaffiliated								150,000,000				XXX
	OYS Fund LLC	Columbus	OH	OYS Fund, LLC		04/01/2011		40,000,000				100.000
2099999. Joint Venture Interests - Other - Affiliated								40,000,000				XXX
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH			12/31/2010			3,253,469			100.000
2699999. Non-collateral Loans - Affiliated									3,253,469			XXX
	Bay Area Historic 2011 Fund	San Francisco	CA					314,225			4,685,775	0.000
	Nationwide Affordable Housing Fund 32	Columbus	OH	Apollo Housing Capital		09/12/2007			180,000		5,568,756	99.990
	Nationwide Affordable Housing Fund 35	Independence	OH	Red Stone Equity Partners, LLC		01/23/2008			88,550		5,819,211	99.990
	Nationwide Affordable Housing Fund 36	Columbus	OH	Apollo Housing Capital		03/14/2008			194,000		2,719,140	99.990
	Nationwide Affordable Housing Fund XXI	Columbus	OH	Apollo Housing Capital		01/07/2005			58,600		726,207	99.990
	Nationwide Affordable Housing Fund XXVI	Columbus	OH	Apollo Housing Capital		11/18/2005			19,500		266,697	99.990
	Nationwide Affordable Housing Fund XXVIII	Columbus	OH	Apollo Housing Capital		01/03/2006			13,000		186,466	99.990
	Nationwide Ohio ARRA Fund, LLC	Columbus	OH	Ohio Equity Fund, Inc.		12/18/2009			1,549,090		46,541,453	100.000
	Ohio Equity Fund XIV	Columbus	OH	Ohio Equity Fund, Inc.		12/22/2005			358,960		391,040	4.030
	Ohio Equity Fund XV	Columbus	OH	Ohio Equity Fund, Inc.		12/22/2005			821,780		766,301	3.060
	Ohio Equity Fund XVI	Columbus	OH	Ohio Equity Fund, Inc		11/07/2006			3,080,697		1,880,174	6.490
	Ohio Equity Fund XVIII	Columbus	OH	Ohio Equity Fund GP I, LLC		07/31/2008			14,241,584		15,758,416	22.610
	WNC Institutional Tax Credit Fund XX, LLC	Irvine	CA	WNC Advisors, LLC		08/31/2005			27,850		460,074	99.990
	WNC Institutional Tax Credit Fund XXIV, LLC	Irvine	CA	WNC Advisors, LLC		02/14/2007			424,328			99.990
	WNC Institutional Tax Credit Fund XXVII, LLC	Irvine	CA	WNC Advisors, LLC		01/23/2008			477,561			99.990
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								314,225	21,535,500		85,769,710	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
	Patrick Henry Lofts (611 Jefferson SIF, LLC)					06/10/2011		754,205			3,945,795	100.000
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								754,205			3,945,795	XXX
	Brooke School Investment Fund LLC	Boston	MA	The Corporation Trust Company		12/22/2005			20,000		675,000	99.990
3399999. State Low Income Housing Tax Credit - Unaffiliated									20,000		675,000	XXX
	BCCS Investment Fund,LLC	Boston	MA	BCCS, LLC		02/21/2008			127,569		1,808,075	100.000
	ELH Investment Fund LLC	Washington	Washington, D.C	ELH Investment Fund, LLC		02/29/2008			163,438		2,482,377	100.000
	The Leaguers Investment Fund LLC	Newark	NJ	The Leaguers Investment Fund, LLC		01/17/2008			233,100		3,410,127	100.000
3499999. State Low Income Housing Tax Credit - Affiliated									524,107		7,700,579	XXX
3999999. Total - Unaffiliated								203,486,481	59,922,770		370,056,608	XXX
4099999. Total - Affiliated								40,000,000	21,672,670		7,700,579	XXX
4199999 - Totals								243,486,481	81,595,440		377,757,187	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	06/30/2011	12,022,716	653,957				653,957			36,795				85,608
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Distribution	08/31/2010	06/30/2011		108,067				108,067			147,969				
	KPP Investors III LP	Cleveland	OH	Distribution	12/29/2006	06/30/2011	11,207,258	(1,246,659)				(1,246,659)			1,651,748				1,504,706
	MassMutual High Yield Partners II, LLC	Chicago	IL	Distribution	12/31/2000	06/30/2011	403,195	(290,173)				(290,173)			87,288				307,646
	New York Life Investment Management Mezzanine Partners II	New York	NY	Distribution	10/31/2007	06/30/2011	14,477,334	(219,473)				(219,473)			1,848,734				901,266
	Newstone Capital Partners II, LP	Los Angeles	CA	Distribution	12/29/2010	06/30/2011									62,100				14,520
	Newstone Capital Partners, LP	Los Angeles	CA	Distribution	05/31/2007	06/30/2011	11,392,198	346,938				346,938			950,020				174,876
	Northstar Mezzanine Partners III	Minneapolis	MN	Distribution	10/01/2002	06/30/2011	4,884,234	276,770				276,770			190,279				6,256
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN	Distribution	02/12/2008	06/30/2011	5,930,714	(413,184)				(413,184)			2,001,674				922,665
	Northstar Seidler Mezzanine Partners II, LP	Minneapolis	MN	Distribution	12/31/2000	06/30/2011	1,320,220	1,197				1,197			89				12,782
	Prudential Capital Partners II, LP	Chicago	IL	Distribution	04/28/2005	06/30/2011	8,667,500	156,980				156,980			1,306,557				265,825
	Prudential Capital Partners III	Chicago	IL	Distribution	10/15/2008	06/30/2011	1,625,317	116,554				116,554							175,211
	TCW Cresent Mezzanine III	Los Angeles	CA	Distribution	10/01/2002	06/30/2011	1,713,793	86,787				86,787			98,389				92,308
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							73,644,479	(422,239)				(422,239)			8,381,642				4,463,669
	1492 Capital LLC	Columbus	OH	Distribution	07/23/2008	06/30/2011	24,739,500												450,120
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	Distribution	09/28/2007	06/30/2011	9,468,811	249,365				249,365			512,279				625,083
	Energy Spectrum Partners V, LP	Dallas	TX	Distribution	12/01/2007	06/30/2011	8,356,330	825,660				825,660			2,885,903				
	Fox Paine Capital Fund III, LP	Foster City	CA	Distribution	08/15/2006	06/30/2011	5,726,786	(235,162)				(235,162)			107,901				
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	Distribution	12/31/2000	06/30/2011	823,863	42,463				42,463			17,714				41,917
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	Distribution	12/31/2000	06/30/2011	1,891,544	6,803				6,803			49,036				118,847
	Highland Capital Partners VI, LP	Lexington	MA	Distribution	10/22/2001	06/30/2011	4,172,156	3,658,589				3,658,589			225,549				284,974
	Macquarie Infrastructure Partners A/B, LP	New York	NY	Distribution	02/08/2007	06/30/2011	25,803,526	1,824,419				1,824,419			603,151				
	Meritech Capital Partners II, LP	Palo Alto	CA	Distribution	12/31/2000	06/30/2011	2,317,725	106,747				106,747			301,172				752,432
	Meritech Capital Partners, LP	Palo Alto	CA	Distribution	12/31/2000	06/30/2011	1,972,939	137,898				137,898			247,406				
	Nationwide Alternative Investments LLC	Columbus	OH	Distribution	06/30/2007	06/30/2011	16,799,700	1,607,086				1,607,086			70,170				150,605

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Silver Lake Partners II, LP	Menlo Park	CA	Distribution	07/28/2004	06/30/2011	10,640,308	1,330,134				1,330,134			572,091				1,945,684
	Silver Lake Partners III, LP	Menlo Park	CA	Distribution	12/19/2006	06/30/2011	12,452,779	819,876				819,876			3,272,297				2,721,275
	Silver Lake Partners, LP	Menlo Park	CA	Distribution	12/31/2000	06/30/2011	178,943	6,620				6,620							5,015
	TA IX, LP	Boston	MA	Distribution	12/31/2000	06/30/2011	3,508,757	(313,206)				(313,206)			387,960				692,040
	TA X, LP	Boston	MA	Distribution	05/27/2004	06/30/2011	6,789,764	12,179				12,179			551,200				350,009
	Trident IV, LP	Greenwich	CT	Distribution	05/21/2007	06/30/2011	23,781,840	600,044				600,044			1,832,045				618,379
	Trident V, LP	Greenwich	CT	Distribution	12/20/2010	06/30/2011		(37,777)				(37,777)			96,260				
	ZAIS MATRIX V-B LP	Red Bank	NJ	Distribution	11/17/2006	06/30/2011	5,648,126	93,498				93,498			159,919				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							165,073,397	10,735,236				10,735,236			11,892,053				8,756,380
	Bridgepoint Hospitality Holdings LLC	Columbus	OH	Distribution	12/09/2005	06/30/2011	2,683,897	200,309				200,309							765,045
	Capmark Commercial Realty Partners III, L.P.	horsham	PA	Distribution	07/23/2007	06/30/2011	6,779,656	1,051,190				1,051,190			600,169				
	Crow Holdings Realty Partners V, L.P.	Dallas	SD	Distribution	01/14/2008	06/30/2011	2,076,996	155,502				155,502			169,070				334,173
	Legg Mason Real Estate Fund II	Los Angeles	CA	Distribution	07/12/2005	06/30/2011	23,374,092	(763,177)				(763,177)			250,000				
	Metropolitan Real Estate Partners V, L.P.	NY	NY	Distribution	04/16/2007	06/30/2011	8,590,516	691,607				691,607			429,000				
	US Industrial REIT II	Dallas	TX	Distribution	03/31/2007	06/30/2011	13,422,894	1,741,970				1,741,970			238,144				
	Wrightwood Capital High Yield Partners II	Chicago	IL	Distribution	10/10/2008	06/30/2011	2,604,115	134,398				134,398			196,357				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							59,532,166	3,211,799				3,211,799			1,882,740				1,099,218
	NW REI, LLC	Columbus	OH	Distribution	02/08/2008	06/30/2011	22,279,338			2,437,500		(2,437,500)			96,783				
1899999. Joint Venture Interests - Real Estate - Affiliated							22,279,338			2,437,500		(2,437,500)			96,783				
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ	Distribution	05/31/2005	06/30/2011	17,258,555	45				45			336,395				121,978
	Prisma Polyphony Fund LLC (fka Riverview Polyphony Fund)	Rumson	NJ	Distribution	05/28/2004	06/30/2011	263,577,859	1,060,026				1,060,026			8,000,000				
2099999. Joint Venture Interests - Other - Affiliated							280,836,414	1,060,071				1,060,071			8,336,395				121,978
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH	Distribution	12/31/2010	06/30/2011													2,162,083
2699999. Non-collateral Loans - Affiliated																			2,162,083
	Nationwide Affordable Housing Fund XXIII	Columbus	OH	Distribution	05/16/2005	06/30/2011	1,584,777								37,478				(37,478)
2799999. Capital Notes - Unaffiliated							1,584,777								37,478				(37,478)
	Nationwide Affordable Housing Fund 35	Independence	OH	Distribution	01/23/2008	06/30/2011	11,114,750		(1,071,320)			(1,071,320)			66,651				
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							11,114,750		(1,071,320)			(1,071,320)			66,651				
	St Johns Holding Inc Unsecured Loan	Ft Lauderdale	FL	Distribution	11/24/2003	06/30/2011	4,563,973								501,460				83,330
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							4,563,973								501,460				83,330
3999999. Total - Unaffiliated							315,513,542	13,524,796	(1,071,320)			12,453,476			22,762,024				14,365,119
4099999. Total - Affiliated							303,115,752	1,060,071		2,437,500		(1,377,429)			8,433,178				2,284,061
4199999 - Totals							618,629,294	14,584,867	(1,071,320)	2,437,500		11,076,047			31,195,202				16,649,180

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)
208418-PY-3	Conroe TX Indpt Sch Dist GO Preref 5.2		06/28/2011	Tax Free Exchange		898,448	880,000	17,068	1Z
208418-QK-2	Conroe TX Indpt Sch Dist GO Unref 5.25		06/28/2011	Tax Free Exchange		2,164,443	2,120,000	41,119	1FE
363334-4H-3	Galena Park TX GO Indpt Sch Bldg Dist Pr		06/02/2011	Tax Free Exchange		609,956	605,000	9,665	1FE
363334-4L-4	Galena Park TX GO Indpt Sch Bldg Dist Un		06/02/2011	Tax Free Exchange		10,082	10,000	160	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,682,929	3,615,000	68,012	XXX
254839-4X-8	ELH Investment Fund LLC Rev Charter Scho		06/01/2011	Interest Capitalization		40,303	40,303		2
57583R-P3-3	Massachusetts Dev Fin Agcy Rev Boston Co		06/01/2011	Interest Capitalization		26,017	26,017		2
64972F-3R-5	New York City NY Rev Wtr & Swr Ser D Pre		04/18/2011	Tax Free Exchange		942,615	935,000	16,772	1Z
64972F-3S-3	New York City NY Rev Wtr & Swr Ser D Unr		04/18/2011	Tax Free Exchange		2,086,406	2,065,000	37,041	1FE
3199999. Bonds - U.S. Special Revenues						3,095,341	3,066,320	53,813	XXX
04529K-AA-7	Aspen Dental Management Term Ln Nt 4 6		06/20/2011	Tax Free Exchange		18,408	18,750	8	4FE
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.93		04/28/2011	Credit Suisse First Boston		200,000	200,000		4FE
12543K-AD-6	Community Health Systems Inc Non-Extende		05/31/2011	Tax Free Exchange		3,039	3,039	1	3FE
12543K-AE-4	Community Health Systems Inc Extended Te		05/31/2011	Tax Free Exchange		1,881	1,881	1	3FE
29439@-AA-6	EQT Production Co Gtd Sr Nt 7.760% 02/		04/28/2011	Tax Free Exchange		457,916	454,400	5,681	2Z
30212P-AH-8	Expedia Inc Co Gtd Nt 5.950% 08/15/20		04/18/2011	CS First Boston Corporation		3,450,545	3,500,000	38,179	2FE
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1		04/13/2011	Tax Free Exchange		13,869,610	14,794,956	27,744	4FE
34382#-AC-7	Homax Products Inc (Fluid Ent) 1st Lien		05/01/2011	Interest Capitalization		2,063	2,063		5
41162*-AA-6	Harbourvest Partners LP Term Ln Nt 2 6		04/15/2011	Tax Free Exchange		59,402	59,976	10	3FE
45256#-AA-0	Impact CIL Parent LLC Revolving Nt Ser 2		06/27/2011	Direct		2,268,565	2,268,565		2FE
45256@-AA-2	Impact Healthcare LLC Nt Ser 2005-1 Mix		04/01/2011	Interest Capitalization		6,814	6,814		5
45257#-AA-9	Impact Childcare LLC Revolv Nt Ser 2004-		04/01/2011	Interest Capitalization		11,248	11,248		5
54323M-AB-4	Longview Power LLC Delayed Draw TL B Nt		06/21/2011	Tax Free Exchange		1,358,227	1,432,583	972	4FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 1.9		06/30/2011	Tax Free Exchange		14,645	15,057	3	3FE
651715-AK-0	NewPage Corp Sr Nt 11.375% 12/31/14		05/02/2011	Various		20,075,000	20,000,000	742,535	5FE
74160M-KU-5	Prime Mortgage Tr Ser 2005-4 Cl 2A9 5.		06/01/2011	Interest Capitalization		56,038	56,038		1Z*
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 8		05/09/2011	Tax Free Exchange		1,724,727	1,724,727	943	3FE
86853T-AF-0	SuperValu Inc Revolver Nt 34 1.440% 06		04/01/2011	Royal Bank of Scotland		47,619	47,619		3FE
90210E-AM-8	Texas Comp Electric Hlds LLC Non-Extende		04/07/2011	Tax Free Exchange		12,080,157	12,091,868	3,789	4FE
90359@-AA-4	US Nursing Corporation Term Ln Tranche A		05/31/2011	Interest Capitalization		71,361	71,361		6*
97136#-AA-7	Willbros Group Term Ln B Nt 2 9.500% 0		06/07/2011	Tax Free Exchange		4,870,380	5,125,000	6,762	4FE
97771N-AD-4	Wolf Hollow LP Revolver Nt 26 2.436% 0		05/31/2011	Tax Free Exchange		13,480	13,579		3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 25 2.496% 0		04/01/2011	Tax Free Exchange		26,429	27,157	1	4Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 19 2.496% 0		06/30/2011	Tax Free Exchange		40,308	40,736	4	3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 27 2.497% 0		06/22/2011	Tax Free Exchange		124,136	124,923	9	3Z
000000-00-0	Gundle (SLT Environmental) 1st Lien TL (		06/15/2011	Jeffries & Co Inc		17,820,000	18,000,000		5FE
68383K-AB-5	OPTI Canada Nt 8.250% 12/15/14	A	04/28/2011	Various		8,062,500	15,000,000	474,375	6FE
02052L-AC-0	Alon USA Inc Term Ln Nt 15 (Paramount)	F	05/31/2011	Tax Free Exchange		30,303	30,303	6	4FE
65504L-AG-2	Noble Hldg Intl Co Gtd Nt 6.050% 03/01	F	04/13/2011	Barclays Capital		11,043,450	11,000,000	138,646	1FE
74041E-AC-9	Preferred Term Sec Ltd XVI Flt Rate Mez	R	06/23/2011	Interest Capitalization		16,946	16,946		6FE
74042M-AE-6	Preferred Term Sec Ltd Flt Rt Mezz Nt Cl	F	06/22/2011	Interest Capitalization		12,058	12,058		6FE
02052L-AB-2	Alon USA Inc Term Ln Nt 11 (Edgington)	F	05/31/2011	Tax Free Exchange		33,670	33,670	14	4FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						97,870,925	106,185,317	1,439,683	XXX
8399997. Total - Bonds - Part 3						104,649,195	112,866,637	1,561,508	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						104,649,195	112,866,637	1,561,508	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
026874-78-4	American Intl Group Inc Com		05/25/2011	Direct	17,800.000	535,508			L
03076C-10-6	Ameriprise Fianancial Inc Com		05/12/2011	Direct	1,200.000	75,662			L
035710-40-9	Annaly Capital Mgmnt Com		05/12/2011	Direct	26,200.000	467,922			L
156700-10-6	Centurylink Inc Com		04/04/2011	Taxable Exchange	10,283.520	421,933			L
17275R-10-2	Cisco Sys Inc Com		06/24/2011	Direct	17,600.000	263,120			L
172967-42-4	Citigroup Inc Com		06/24/2011	Direct	4,300.000	170,323			L
172967-42-4	Citigroup Inc Com		05/10/2011	Tax Free Exchange	10,465.000	403,211			L
21036P-10-8	Constellation Brands Inc Com		05/12/2011	Direct	13,400.000	306,521			L
232806-10-9	Cypress Semiconductor Corp Com		06/24/2011	Direct	19,800.000	416,585			L
24702R-10-1	Dell Inc Com		06/24/2011	Direct	22,300.000	355,685			L
30231G-10-2	Exxon Mobil Corp Com		06/24/2011	Direct	3,000.000	230,400			L
31340#-00-1	Federal Home Loan Bank Com		04/14/2011	Direct	9,427.000	942,700			U

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)
38141G-10-4	Goldman Sachs Group Inc Com		05/12/2011	Direct	1,200.000	170,753			L
428236-10-3	Hewlett-Packard Co Com		06/24/2011	Direct	5,100.000	178,092			L
458140-10-0	Intel Corp Com		06/24/2011	Direct	16,700.000	354,207			L
534187-10-9	Lincoln National Corp Com		06/24/2011	Direct	5,700.000	152,646			L
58933Y-10-5	Merck & Co Inc Com		06/08/2011	Direct	9,000.000	320,450			L
92343V-10-4	Verizon Communications Inc Com		05/12/2011	Direct	11,400.000	428,926			L
92553P-20-1	Viacom Inc Com		05/12/2011	Direct	3,700.000	186,924			L
931142-10-3	Wal-Mart Stores Inc Com		06/24/2011	Direct	3,000.000	157,290			L
G0585R-10-6	Assured Guaranty Ltd Com	F	06/24/2011	Direct	6,800.000	104,040			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,642,898	XXX		XXX
63867N-16-6	Nationwide Dest 2055-INST Svc Cl (Seed)		06/21/2011	Direct	3.370	35			L
63867N-17-4	Nationwide Dest 2055-INST Cl (Seed)		06/21/2011	Direct	320.360	3,303			L
63867N-18-2	Nationwide Dest 2055-R2 (Seed)		06/21/2011	Direct	3.110	32			L
63867N-19-0	Nationwide Dest 2055-R1 (Seed)		06/21/2011	Direct	1.700	18			L
63867N-21-6	Nationwide Dest 2055-C (Seed)		06/21/2011	Direct	0.810	8			L
63867N-22-4	Nationwide Dest 2055-A (Seed)		06/21/2011	Direct	2.820	29			L
63867N-30-7	Nationwide Dest 2010-R1 (Seed)		06/21/2011	Direct	0.570	5			L
63867N-32-3	Nationwide Retire Inc-Ins (Seed)		06/21/2011	Direct	8.890	89			L
63867N-34-9	Nationwide Retire Inc-R2 (Seed)		06/21/2011	Direct	0.780	8			L
63867N-35-6	Nationwide Retire Inc-R1 (Seed)		06/21/2011	Direct	0.540	5			L
63867N-36-4	Nationwide Retire Inc-C (Seed)		06/21/2011	Direct	0.870	9			L
63867N-38-0	Nationwide Dest 2050-Ins (Seed)		06/21/2011	Direct	5.630	49			L
63867N-40-6	Nationwide Dest 2010-R2 (Seed)		06/21/2011	Direct	0.650	6			L
63867N-41-4	Nationwide Dest 2050-R2 (Seed)		06/21/2011	Direct	0.090	1			L
63867N-42-2	Nationwide Dest 2050-R1 (Seed)		06/21/2011	Direct	0.020				L
63867N-45-5	Nationwide Dest 2045-INS (Seed)		06/21/2011	Direct	4.150	37			L
63867N-47-1	Nationwide Dest 2045-R2 (Seed)		06/21/2011	Direct	0.110	1			L
63867N-48-9	Nationwide Dest 2045-R1 (Seed)		06/21/2011	Direct	0.070	1			L
63867N-50-5	Nationwide Dest 2010-INS SVC (Seed)		06/21/2011	Direct	0.890	8			L
63867N-52-1	Nationwide Dest 2040-INS (Seed)		06/21/2011	Direct	5.800	52			L
63867N-54-7	Nationwide Dest 2040-R2 (Seed)		06/21/2011	Direct	0.100	1			L
63867N-58-8	Nationwide Dest 2035-INS (Seed)		06/21/2011	Direct	6.200	57			L
63867N-60-4	Nationwide Dest 2010-INS (Seed)		06/21/2011	Direct	8.830	81			L
63867N-61-2	Nationwide Dest 2035-R2 (Seed)		06/21/2011	Direct	0.150	1			L
63867N-65-3	Nationwide Dest 2030-INS (Seed)		06/21/2011	Direct	5.330	50			L
63867N-67-9	Nationwide Dest 2030-R2 (Seed)		06/21/2011	Direct	0.290	3			L
63867N-68-7	Nationwide Dest 2030-R1 (Seed)		06/21/2011	Direct	0.200	2			L
63867N-72-9	Nationwide Dest 2025-INS (Seed)		06/21/2011	Direct	5.720	55			L
63867N-74-5	Nationwide Dest 2025-R2 (Seed)		06/21/2011	Direct	0.340	3			L
63867N-75-2	Nationwide Dest 2025-R1 (Seed)		06/21/2011	Direct	0.260	2			L
63867N-78-6	Nationwide Dest 2020-INS (Seed)		06/21/2011	Direct	6.640	64			L
63867N-81-0	Nationwide Dest 2020-R2 (Seed)		06/21/2011	Direct	0.430	4			L
63867N-82-8	Nationwide Dest 2020-R1 (Seed)		06/21/2011	Direct	0.370	4			L
63867N-87-7	Nationwide Dest 2015-R2 (Seed)		06/21/2011	Direct	0.580	6			L
63867N-88-5	Nationwide Dest 2015-R1 (Seed)		06/21/2011	Direct	0.490	5			L
63867R-50-6	Nationwide Bd Fd-R (Seed)		06/30/2011	Direct	0.940	9			L
63867R-68-8	Nationwide Enhanced Inc-R (Seed)		06/30/2011	Direct	0.230	2			L
63867T-54-4	Nationwide Inv Dest Mod Con-IS (Seed)		06/21/2011	Direct	0.570	6			L
63867T-61-9	Nationwide Inv Dest Mod Agg-IS (Seed)		06/21/2011	Direct	0.570	5			L
63867T-67-6	Nationwide Inv Dest Mod-INS (Seed)		06/21/2011	Direct	0.590	6			L
63867T-74-2	Nationwide Inv Dest Con-INS (Seed)		06/21/2011	Direct	0.590	6			L
63867T-87-4	Nationwide Intl Index Fd-R (Seed)		06/17/2011	Direct	1.010	7			L
63867V-87-9	Nationwide Small Cap Index-R (Seed)		06/17/2011	Direct	0.070	1			L
638686-15-4	Nationwide Var Ins Tr MM Mid Cap Val Fnd		06/20/2011	Direct	2.060	22			L
638686-29-5	Nationwide Var Ins Tr MM Int Gr Fnd Cl I		06/20/2011	Direct	1.670	17			L
638686-31-1	Nationwide Var Ins Tr MM Int Gr Fnd Cl I		06/20/2011	Direct	2.300	23			L
63868M-10-0	Nationwide Var Ins Tr Short Term Bd Fd C		06/20/2011	Direct	4.890	51			L
63868M-43-1	Nationwide Var Ins Tr American Century G		06/20/2011	Direct	1,002.020	10,019			L
63868M-44-9	Nationwide Var Ins Tr Income Bond Fund C		06/22/2011	Direct	511.810	5,200			L
63868M-47-2	Nationwide Var Ins Tr Worldwide Leaders		06/22/2011	Direct	8.330	93			L
63868M-63-9	Nationwide Var Ins Tr Global Fixed Inc C		04/19/2011	Direct	271,489.620	2,788,198			L
63868M-66-2	Nationwide Var Ins Tr Inv Dest Balanced		06/22/2011	Direct	3.400	45			L
63868M-68-8	Nationwide Var Ins Tr Inv Dest Cap Appr		06/22/2011	Direct	1.950	28			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)
63868M-71-2	Nationwide Var Ins Tr Intl Eq Cl VI (See		06/24/2011	Tax Free Exchange	1,663.950	10,321			L
9299999. Common Stocks - Mutual Funds						2,818,093	XXX		XXX
9799997. Total - Common Stocks - Part 3						9,460,991	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						9,460,991	XXX		XXX
9899999. Total - Preferred and Common Stocks						9,460,991	XXX		XXX
9999999 - Totals						114,110,186	XXX	1,561,508	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)
3133X7-C6-9	Federal Home Loan Bank Tap Nt 5.000% 0		05/13/2011	Maturity		10,000,000	10,000,000	10,044,017	10,014,278		(14,278)		(14,278)		10,000,000				247,222	05/13/2011	1
455780-AG-1	Indonesia (Republic of) AID Sr Nt 8.90		06/01/2011	Redemption 100.0000		50,000	50,000	54,500	52,978		(2,978)		(2,978)		50,000				2,225	06/01/2021	1
491798-AA-2	Kenya (Republic of) AID Sr Nt 10.000% 1		04/15/2011	Redemption 100.0000		58,824	58,824	64,265	61,920		(3,096)		(3,096)		58,824				2,941	10/15/2018	1
649085-AA-5	New Valley Generation II Ser 2001 5.57		05/01/2011	Redemption 100.0000		288,262	288,262	301,851	295,870		(7,608)		(7,608)		288,262				8,031	05/01/2020	1FE
0599999. Bonds - U.S. Governments						10,397,086	10,397,086	10,464,633	10,425,046		(27,960)		(27,960)		10,397,086				260,419	XXX	XXX
452151-C7-6	Illinois St GO 5.000% 01/01/21		06/09/2011	Mesirow Financial Inc		3,159,930	3,000,000	3,259,560	3,203,178		(7,515)		(7,515)		3,195,663		(35,733)	(35,733)	142,917	01/01/2021	1FE
452151-S7-9	Illinois St GO Ref Ser B 5.250% 01/01/		06/09/2011	Raymond James & Assoc Inc		5,388,500	5,000,000	5,510,400	5,413,443		(17,387)		(17,387)		5,396,056		(7,556)	(7,556)	250,104	01/01/2020	1FE
452152-BM-2	Illinois St GO Bld Amer Bd 6.630% 02/0		04/11/2011	Merrill Lynch		14,578,650	15,000,000	15,000,000	15,000,000						15,000,000		(421,350)	(421,350)	698,913	02/01/2035	1FE
977056-D9-8	Wisconsin St GO GO 5.400% 05/01/20		05/01/2011	Call 100.0000		1,500,000	1,500,000	1,571,910	1,503,648		(3,648)		(3,648)		1,500,000				40,500	05/01/2020	1FE
1799999. Bonds - U.S. States, Territories and Possessions						24,627,080	24,500,000	25,341,870	25,120,269		(28,550)		(28,550)		25,091,719		(464,639)	(464,639)	1,132,434	XXX	XXX
208417-6A-8	Conroe TX Indpt Sch Dist GO Ref 5.250%		06/28/2011	Tax Free Exchange		3,062,892	3,000,000	3,308,550	3,081,006		(18,114)		(18,114)		3,062,892				136,938	02/15/2015	1FE
213183-Q7-4	Cook Cnty IL GO Ser A 5.375% 11/15/15		05/15/2011	Call 100.0000		4,600,000	4,600,000	4,996,566	4,620,434		(20,434)		(20,434)		4,600,000				123,625	11/15/2015	1FE
363334-A8-6	Galena Park TX GO Indpt Sch Bldg Dist Re		06/02/2011	Tax Free Exchange		620,037	615,000	646,599	621,724		(1,687)		(1,687)		620,037				26,353	08/15/2019	1FE
418420-CH-6	Hastings Mich Area Sch Sys GO Bldg & Sit		05/01/2011	Call 100.0000		1,000,000	1,000,000	1,053,680	1,002,724		(2,724)		(2,724)		1,000,000				27,500	05/01/2019	2FE
498080-KA-7	Kitsap Cnty WA GO Sch Dist No 400 Ref		06/01/2011	Various		1,260,000	1,260,000	1,362,375	1,266,354		(6,354)		(6,354)		1,260,000				34,650	12/01/2014	1FE
736688-EC-2	Portland OR Comm College GO Ser B 5.12		06/01/2011	Call 100.0000		4,000,000	4,000,000	4,216,960	4,013,399		(13,399)		(13,399)		4,000,000				102,500	06/01/2015	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,542,929	14,475,000	15,584,730	14,605,641		(62,712)		(62,712)		14,542,929				451,566	XXX	XXX
01170P-CN-4	Alaska St Hsg Fin Corp Rev Home Mtg Amt		06/01/2011	Call 100.0000		230,000	230,000	230,000	230,000						230,000				5,750	12/01/2023	1FE
207743-MQ-5	Connecticut St Higher Ed Rev Sup Ln Auth		06/29/2011	Raymond James & Assoc Inc		852,804	865,000	865,000	865,000						865,000		(12,197)	(12,197)	26,527	11/15/2022	1FE
207743-MQ-5	Connecticut St Higher Ed Rev Sup Ln Auth		05/15/2011	Call 100.0000		15,000	15,000	15,000	15,000						15,000				360	11/15/2022	1FE
3128CU-BG-0	FHLMC Gold PC Pool # G30039 6.500% 07/		06/01/2011	Paydown		12,045	12,045	12,055	12,032		13		13		12,045				329	07/15/2014	1
3128F2-EB-7	FHLMC Gold PC Pool # D62830 7.000% 08/		06/01/2011	Paydown		323	323	314	316		7		7		323				9	08/15/2025	1
3128F2-FX-8	FHLMC Gold PC Pool # D62882 7.000% 08/		06/01/2011	Paydown		643	643	626	628		15		15		643				19	08/15/2025	1
3128NE-A5-9	FHLMC Pool #1A0028 3.540% 10/25/35		06/01/2011	Paydown		292,412	292,412	295,199	294,558		(2,146)		(2,146)		292,412				5,170	10/25/2035	1
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		05/15/2011	Paydown		19,854	19,854	20,115	19,993		(139)		(139)		19,854				753	12/16/2019	1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		06/01/2011	Paydown		8,998	8,998	9,494	9,413		(415)		(415)		8,998				364	04/01/2021	1
312906-E5-5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		06/01/2011	Paydown		8,180	8,180	7,872	8,050		130		130		8,180				306	08/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2011	Paydown		14,604	14,604	14,980	14,839		(235)		(235)		14,604				427	12/01/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2011	Paydown		105,636	105,636	108,662	107,515		(1,878)		(1,878)		105,636				2,974	05/01/2023	1
31292G-PB-6	FHLMC Gold PC Pool #C00418 7.000% 08/1		06/01/2011	Paydown		412	412	401	402		10		10		412				12	08/15/2025	1
31335G-EC-5	FHLMC Gold PC Pool # C80131 6.000% 03/		06/01/2011	Paydown		8,680	8,680	8,480	8,514		166		166		8,680				219	03/15/2024	1
31339D-KD-9	FHLMC REMIC Ser 2415 CE 5.500% 02/15/1		06/01/2011	Paydown		335,155	335,155	346,047	338,256		(3,101)		(3,101)		335,155				7,530	12/01/2016	1
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		06/01/2011	Paydown		96,739	96,739	101,633	99,192		(2,453)		(2,453)		96,739				2,456	12/01/2023	1
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		06/01/2011	Paydown		113,783	113,783	117,721	116,057		(2,274)		(2,274)		113,783				2,956	02/01/2024	1
3133T3-X8-6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		06/01/2011	Paydown		213,403	213,403	214,742	213,802		(399)		(399)		213,403				6,053	02/01/2024	1
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2011	Paydown		85,846	85,846	88,502	87,444		(1,598)		(1,598)		85,846				2,326	04/01/2025	1
3133TA-CQ-3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2		06/01/2011	Paydown		12,080	12,080	12,468	12,258		(178)		(178)		12,080				382	11/01/2024	1
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/		06/01/2011	Paydown		128,906	128,906	133,843	132,107		(3,202)		(3,202)		128,906				3,813	08/01/2026	1
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT 6.410%		06/01/2011	Paydown		582	582	584	580		2		2		582				16	02/01/2013	1
31340Y-GR-4	FHLMC REMIC Ser 22-C 9.500% 04/15/20		05/15/2011	Paydown		3,594	3,594	3,724	3,620		(27)		(27)		3,594				133	03/16/2017	1
31342A-P4-5	FHLMC Pool # 780443 2.285% 03/25/33		06/01/2011	Paydown		35,151	35,151	35,116	32,581		2,571		2,571		35,151				(3,394)	03/25/2033	1
31356B-CJ-7	FHLMC Gold PC Pool # D49973 6.000% 03/		06/01/2011	Paydown		19,622	19,622	17,562	17,889		1,733		1,733		19,622				403	03/15/2024	1
31358E-MW-9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2		06/01/2011	Paydown		19,003	19,003	21,330	20,362		(1,359)		(1,359)		19,003				726	06/01/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2011	Paydown		5,400	5,400	5,273	5,334		66		66		5,400				200	07/25/2020	1
31358E-XG-2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2		06/01/2011	Paydown		5,724	5,724	5,706	5,694		30		30		5,724				222	07/25/2020	1
31358G-PP-6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2		06/01/2011	Paydown		5,294	5,294	5,698	5,476		(182)		(182)		5,294				207	05/01/2021	1
31358G-X4-4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		06/01/2011	Paydown		2,157	2,157	2,119	2,135		22		22		2,157				77	06/25/2021	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2011	Paydown		2,239	2,239	2,151	2,202		36		36		2,239				69	07/25/2021	1
31358H-XU-4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2		06/01/2011	Paydown		10,825	10,825	11,278	10,985		(160)		(160)		10,825				392	06/01/2021	1
31358M-P4-0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2		06/01/2011	Paydown		15,907	15,907	16,549	16,143		(235)		(235)		15,907				576	05/01/2022	1
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		06/01/2011	Paydown		29,062	29,062	29,900	29,480		(418)		(418)		29,062				806	07/01/2022	1
31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		06/01/2011	Paydown		6,025	6,025	5,937	5,961		64		64		6,025				138	07/25/2023	1
31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		06/01/2011	Paydown		71,145	71,145	70,212	70,627		518		518		71,145				1,923	07/25/2023	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)
31359E-AT-8	FNMA REMIC Ser 1993-167GA 7.000% 09/25		06/01/2011	Paydown		394,463	394,463	401,466	393,239		1,224		1,224		394,463				11,168	09/25/2023	1
31359F-DE-5	FNMA REMIC Ser 1993-202M 6.500% 11/25/		06/01/2011	Paydown		529,413	529,413	527,752	526,953		2,461		2,461		529,413				14,246	11/25/2023	1
31359K-2K-2	FNMA REMIC Ser 1996-M7 Cl Z 7.149% 05/		06/01/2011	Paydown		196,798	196,798	190,903	191,303		5,495		5,495		196,798				4,494	03/01/2035	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		06/01/2011	Paydown		8,109	8,109	8,709	8,686		(577)		(577)		8,109				241	01/01/2032	1
31359Q-LQ-5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18		06/01/2011	Paydown		239,128	239,128	234,417	235,826		3,302		3,302		239,128				6,311	09/18/2027	1
31359V-BH-5	FNMA Ser 1998-73 Cl MZ 6.300% 10/17/38		06/01/2011	Paydown		4,916	4,916	5,041	4,992		(76)		(76)		4,916				129	04/01/2038	1
31359X-FH-7	FNMA REMIC Ser 1999-62 A6 7.790% 04/04		06/01/2011	Paydown		300,651	300,651	305,725	281,062		19,590		19,590		300,651				13,134	04/04/2031	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2011	Paydown		7,427	7,427	7,403	7,388		39		39		7,427				281	10/25/2019	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2011	Paydown		4,343	4,343	4,178	4,275		67		67		4,343				156	10/25/2019	1
313603-2H-4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		06/01/2011	Paydown		5,917	5,917	5,912	5,889		28		28		5,917				265	04/25/2020	1
313603-5J-7	FNMA REMIC Ser 1990-41D 9.500% 04/25/2		06/01/2011	Paydown		41,777	41,777	45,587	43,902		(2,125)		(2,125)		41,777				1,660	04/01/2020	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2011	Paydown		2,728	2,728	2,643	2,689		39		39		2,728				100	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2011	Paydown		6,267	6,267	6,221	6,237		30		30		6,267				220	11/01/2019	1
313603-QH-8	FNMA REMIC Ser 1990-1D 8.800% 01/25/20		06/01/2011	Paydown		2,113	2,113	2,079	2,095		19		19		2,113				67	01/25/2020	1
313603-TW-2	FNMA REMIC Ser 1990-4Z 9.350% 01/25/20		06/01/2011	Paydown		28,090	28,090	30,887	29,112		(1,023)		(1,023)		28,090				1,097	12/01/2019	1
31365E-DS-9	FNMA Pool # 125313 7.000% 03/25/14		06/01/2011	Paydown		5,038	5,038	4,990	5,005		33		33		5,038				147	03/25/2014	1
31371E-2M-6	FNMA Pool # 250180 8.500% 10/25/14		06/01/2011	Paydown		785	785	789	784						785				28	10/25/2014	1
31373U-ZC-4	FNMA Pool # 304139 9.000% 01/25/25		06/01/2011	Paydown		89	89	94	93		(4)		(4)		89				3	01/25/2025	1
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		06/01/2011	Paydown		38,659	38,659	41,492	40,271		(1,613)		(1,613)		38,659				972	12/25/2019	1
31377T-BE-5	FNMA DUS Pool #386237 4.950% 06/25/19		06/01/2011	Paydown		6,385	6,385	6,662	6,531		(145)		(145)		6,385				132	06/25/2019	1
31377T-PN-0	FNMA DUS Pool #386629 5.610% 05/25/19		06/01/2011	Paydown		47,659	47,659	48,806	48,249		(590)		(590)		47,659				1,115	05/25/2019	1
313920-XA-3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25		06/01/2011	Paydown		67,345	67,345	69,625	68,467		(1,122)		(1,122)		67,345				1,742	08/01/2031	1
313920-XZ-8	FNMA REMIC Ser 2001-W2 Cl AF6 6.589% 1		06/01/2011	Paydown		16,419	16,419	16,322	16,533		(114)		(114)		16,419				462	10/25/2031	1
31392E-FL-9	FNMA REMIC Ser 2002-55 Cl GC 5.500% 09		06/01/2011	Paydown		180,078	180,078	185,987	182,044		(1,966)		(1,966)		180,078				4,166	05/01/2017	1
31392E-SX-9	FNMA REMIC Ser 2002-59 Cl B 5.500% 09/		06/01/2011	Paydown		52,706	52,706	54,797	53,900		(1,194)		(1,194)		52,706				1,194	06/01/2017	1
31392T-WT-0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		06/01/2011	Paydown		91,457	91,457	95,258	92,842		(1,385)		(1,385)		91,457				2,291	12/01/2021	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		06/01/2011	Paydown		105,023	105,023	107,304	105,723		(700)		(700)		105,023				2,372	09/01/2017	1
31392U-MQ-4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		06/01/2011	Paydown		250,327	250,327	258,512	252,430		(2,104)		(2,104)		250,327				5,677	09/01/2017	1
31392U-RH-9	FHLMC REMIC Ser 2501 AN 5.500% 09/15/1		06/01/2011	Paydown		235,230	235,230	243,905	238,261		(3,030)		(3,030)		235,230				5,303	04/01/2017	1
31393A-2V-8	FNMA REMIC Ser 2003-38 Cl MP 5.500% 05		06/01/2011	Paydown		729,233	729,233	745,640	733,159		(3,927)		(3,927)		729,233				16,070	12/01/2022	1
31393B-T4-7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%		06/01/2011	Paydown		144,270	144,270	145,397	144,881		(611)		(611)		144,270				3,353	10/01/2032	1
31393D-J6-9	FNMA REMIC Ser 2003-59 Cl VJ 5.000% 08		06/01/2011	Paydown		41,445	41,445	41,898	41,529		(84)		(84)		41,445				864	09/01/2013	1
31394F-M3-6	FNMA REMIC Ser 2005-84 Cl YH 5.500% 09		06/01/2011	Paydown		87,126	87,126	86,378	86,585		541		541		87,126				1,991	09/25/2035	1
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		06/01/2011	Paydown		30,601	30,601	28,536	29,241		1,360		1,360		30,601				443	10/25/2018	1
31408G-KD-8	FNMA Pool #850892 5.000% 10/01/35		06/01/2011	Paydown		5,261	5,261	5,261	5,261						5,261				110	10/01/2035	1
31408J-BM-2	FNMA Pool #852444 5.000% 10/01/35		06/01/2011	Paydown		5,157	5,157	5,157	5,157						5,157				108	10/01/2035	1
31409Y-L6-2	FNMA Pool # 882449 5.000% 01/25/36		06/01/2011	Paydown		7,473	7,473	7,473	7,473						7,473				156	01/25/2036	1
31412W-TB-2	FNMA Pool #937146 6.500% 05/25/37		06/01/2011	Paydown		3,606	3,606	3,673	3,672		(67)		(67)		3,606				97	05/25/2037	1
31413H-G3-6	FNMA Pool #945818 6.000% 07/25/37		06/01/2011	Paydown		1,435,319	1,435,319	1,440,253	1,439,972		(4,653)		(4,653)		1,435,319				37,096	07/25/2037	1
3837H0-NF-6	GNMA REMIC Ser 1996-5 Cl Z 7.000% 05/1		06/01/2011	Paydown		87,556	87,556	90,026	89,255		(1,699)		(1,699)		87,556				2,497	04/01/2026	1
386442-RH-2	Grand River Dam Auth OK Rev V 6.250% 0		06/01/2011	Maturity		6,520,000	6,520,000	7,053,401	6,540,534		(20,534)		(20,534)		6,520,000				203,750	06/01/2011	1FE
452226-RV-7	Illinois St Sales Tax Rev Ser P 6.500%		06/15/2011	Call 100.0000		280,000	280,000	331,702	294,595		(14,595)		(14,595)		280,000				9,100	06/15/2013	1FE
454806-AU-4	Indiana St Hsg & Cmnty Dev Rev Auth SF M		06/01/2011	Call 100.0000		165,000	165,000	165,000	165,000						165,000				7,028	07/01/2021	1FE
54627A-DA-2	Louisiana Hsg Fin Agy Mtg Rev AMT Ser C2		06/01/2011	Call 100.0000		325,000	325,000	325,449	325,428		(428)		(428)		325,000				8,240	06/01/2029	1FE
56052E-XT-0	Maine St Hsg Auth Mtg Pur Rev Amt Ser E-		05/15/2011	Call 100.0132		170,022	170,000	170,000	170,000		22		22		170,022				4,038	11/15/2021	1FE
646135-QT-3	New Jersey St Trans Auth Rev Transn Sys		06/15/2011	Maturity		1,900,000	1,900,000	2,088,271	1,913,686		(13,686)		(13,686)		1,900,000				52,250	06/15/2011	1FE
64970K-WW-3	New York NY City Rev Wtr & Swr Ser D 5		04/18/2011	Various		3,029,021	3,000,000	3,198,560	3,036,175		(7,155)		(7,155)		3,029,021				53,813	06/15/2017	1FE
64972H-BG-6	New York City NY Trans Fin Rev Bldg Aid		06/29/2011	GMS Group		5,177,950	5,000,000	5,375,000	5,241,412		(18,200)		(18,200)		5,223,212		(45,262)	(45,262)	243,056	07/15/2027	1FE
658207-FY-6	North Carolina Hsg Fin Agy Rev Amt Ser 3		06/01/2011	Call 100.0000		155,000	155,000	152,483	152,749		2,251		2,251		155,000				7,246	07/01/2028	1FE
67755A-2G-7	Ohio St Bldg Auth Rev St Facs Juvenile C		04/01/2011	Call 100.0000		2,000,000	2,000,000	2,180,060	2,006,735		(6,735)		(6,735)		2,000,000				55,000	04/01/2013	1FE
67756Q-AV-9	Ohio St Hsg Fin Agcy Mtg Rev Res Amt Mtg		06/01/2011	Call 100.0000		655,000	655,000	655,000	655,000						655,000				23,826	09/01/2026	1FE
759911-CT-5	Regional Trans Auth IL Ref Rev Ser A 6		06/01/2011	Call 100.0000		1,690,000	1,690,000	2,038,782	1,752,309		(62,309)		(62,309)		1,690,000				54,080	06/01/2012	1FE
882135-B5-4	Texas A & M Univ Rev Fin Sys Ser B(Prere		05/15/2011	Call 100.0000		2,785,000	2,785,000	2,978,526	2,798,902		(13,902)		(13,902)		2,785,000				74,847	05/15/2014	1FE
911760-EJ-1	Vendee Mtg Tr REMIC Ser 1994-2 3ZB 6.5		06/01/2011	Paydown		259,039	259,039	253,355	255,203		3,836		3,836		259,039				6,838	06/15/2024	1
911760-GT-7	Vendee Mtg Tr REMIC Ser 1995-3 1Z 7.25		06/01/2011	Paydown		133,875	133,875	137,602	136,145		(2,270)		(2,270)		133,875				3,995	09/01/2025	1
911760-HH-2	Vendee Mtg Tr REMIC Ser 1996-2 1Z 6.75		06/01/2011	Paydown		126,163	126,163	125,535	125,584		578		578		126,163				3,565	06/15/2026	1
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 Cl 1G 6		06/01/2011	Paydown		110,836	110,836	116,378	114,520		(3,684)		(3,684)		110,836				3,211	05/01/2028	1
914118-7V-0	University Cincinnati OH Rev Gen Rcpts S		06/01/2011	Call 101.0000		505,000	500,000	556,285	508,171		(3,171)		(3,171)		505,000				14,375	06/01/2015	1FE

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)
975700-FC-4	Winston-Salem NC Wtr & Swr Rev 5.500%		06/01/2011	Call 101.0000		1,570,550	1,555,000	1,681,841	1,577,482		(6,932)		(6,932)		1,570,550				42,763	06/01/2017	1FE
3199999. Bonds - U.S. Special Revenues						35,791,076	35,575,729	37,932,681	36,025,041		(176,511)		(176,511)		35,848,534		(57,459)	(57,459)	1,084,208	XXX	XXX
004421-VE-0	ACE Securities Corp Ser 2006-SL1 Cl A		06/27/2011	Paydown		94,588	94,588	74,252	19,811	53,963	20,815		74,778		94,588				271	09/25/2035	1Z*
008190-A*-1	NRG Energy Extended TL B2 Nt 1 5.500%		06/30/2011	Redemption 100.0000		1,970	1,970	1,930	1,933		36		36		1,970				35	08/31/2015	3FE
01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		06/30/2011	Redemption 100.0000		50,000	50,000	51,284	50,914		(914)		(914)		50,000				1,749	12/31/2019	2FE
021460-AC-4	Countrywide Alternative Ln Tr Ser 2006-1		06/01/2011	Paydown		20,267	360,589	32,028	25,343	35,286		28,601	6,685		32,028		(11,761)	(11,761)	8,891	06/25/2036	1Z*
02149D-AJ-8	Countrywide Alternative Ln Tr Ser 2006-H		06/01/2011	Paydown		642,517	642,517	615,168	578,201	36,967	27,350		64,317		642,517				13,121	01/25/2047	4Z*
02150F-AA-8	Countrywide Alternative Ln Tr Ser 2007-8		06/01/2011	Paydown		77,903	77,903	72,499	60,159	14,067	3,677		17,744		77,903				1,637	05/25/2037	1Z*
02150W-AB-9	Countrywide Alternative Ln Tr Ser 2007-H		06/01/2011	Paydown		505,981	505,981	503,438	391,961	111,716	2,303		114,019		505,981				9,787	03/25/2047	1Z*
02378J-BG-2	American Airlines AMR EETC Ser 2001-2 Cl		04/01/2011	Paydown		208,459	208,459	205,853	208,150		309		309		208,459				7,273	04/01/2011	2FE
02660T-BC-6	American Home Mtg Inv Tr Ser 2004-2 Cl 4		06/01/2011	Paydown		166,099	166,099	162,102	165,591		507		507		166,099				1,515	02/25/2044	1Z*
03215P-BN-8	Amresco Resdtl Sec Mtg Loan 1997-1 A7		06/01/2011	Paydown		16,989	16,989	16,758	16,900		89		89		16,989				587	03/25/2027	1Z*
03215P-DN-6	Amresco Resdtl Sec Mtg Loan Mtg PTC Ser		06/01/2011	Paydown		3,111	3,111	3,110	3,105		6		6		3,111				84	08/25/2027	1Z*
037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt 7.760		04/28/2011	Tax Free Exchange		457,916	454,400	464,524	458,004		(87)		(87)		457,916				23,312	02/28/2016	2
04529*-AA-2	Aspen Dental Management Term Ln Nt 1 7		06/20/2011	Tax Free Exchange		18,408	18,750	18,375	18,386		23		23		18,408				8,695	10/06/2016	4FE
04529K-AA-7	Aspen Dental Management Term Ln Nt 4 6		06/30/2011	Redemption 100.0000		18,750	18,750	18,408			342		342		18,750				35	10/06/2016	4FE
04626R-AC-0	Astoria Power Project PTC Ser C 7.902%		06/01/2011	Redemption 100.0000		103,501	103,501	103,501	103,501						103,501				3,407	05/01/2021	2FE
05948K-X7-9	Bank of America Alt Loan Tr Ser 2005-12		06/01/2011	Paydown		130,073	130,073	127,016	116,366	10,649	3,057		13,706		130,073				2,877	01/25/2036	3Z*
05950T-AF-2	Banc of America Mtg Securities Ser 2006-		06/01/2011	Paydown		433,090	433,090	404,510	412,970		20,120		20,120		433,090				10,362	11/20/2046	1Z*
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.93		06/30/2011	Redemption 100.0000		300,000	300,000	300,000	280,500	19,500			19,500		300,000				6,864	10/25/2013	4FE
07386H-MD-0	Bear Stearns Alt- A Tr Ser 2004-10 Cl 2A		06/27/2011	Paydown		237,015	237,015	223,536	222,353		14,663		14,663		237,015				1,337	09/25/2034	1Z*
07401P-AA-2	Bear Stearns Mtg Tr Ser 2007-SL1 Cl 1A		06/25/2011	Paydown		24,450	86,167	37,435	13,210	24,225			24,225		37,435		(12,985)	(12,985)	172	03/25/2037	1Z*
079867-AQ-0	BellSouth Telecom Inc Deb 6.300% 12/15		06/15/2011	Redemption 100.0000		79,605	79,605	80,893	80,159		(554)		(554)		79,605				2,508	12/15/2015	1FE
116663-AC-9	Bruce Mansfield Unit 1 2 PTC Nt 6.850%		06/01/2011	Redemption 100.0000		114,067	114,067	114,067	114,067						114,067				3,907	06/01/2034	2FE
1248MP-AA-2	C-BASS Tr Ser 2007-MX1 Cl A1 6.159% 12		06/01/2011	Paydown		627,446	627,446	627,250	626,203		1,243		1,243		627,446				16,014	12/25/2036	1Z*
12543K-AD-6	Community Health Systems Inc Non-Extende		06/30/2011	Redemption 100.0000		3,039	3,039	3,039							3,039				6	07/25/2014	3FE
12543K-AD-6	Community Health Systems Inc Non-Extende		05/31/2011	Tax Free Exchange		3,039	3,039	3,039	2,960	79			79		3,039				40	07/25/2014	3FE
12543K-AD-6	Community Health Systems Inc Extended Te		05/31/2011	Tax Free Exchange		1,881	1,881	1,881	1,832	49			49		1,881				37	01/25/2017	3FE
12543K-AE-4	Community Health Systems Inc Extended Te		06/30/2011	Redemption 100.0000		1,881	1,881	1,881							1,881				6	01/25/2017	3FE
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		04/01/2011	Paydown		11,957	11,957	12,028	6,274	5,731	(48)		5,683		11,957				186	04/01/2027	1Z*
12566U-AN-4	Citimortgage Alternative LnTr Ser 2007-A		06/01/2011	Paydown		148,143	189,338	167,374	122,707	48,110	4,537		52,647		175,354		(27,210)	(27,210)	4,752	02/25/2037	1Z*
12566U-AT-1	Citimortgage Alternative LnTr Ser 2007-A		06/01/2011	Paydown		268,586	94,805	92,168	76,433	9,267	7,437		16,704		93,137		175,449	175,449	11,846	02/25/2022	1Z*
12567A-AP-2	Citimortgage Alternative LnTr Ser 2007-A		06/01/2011	Paydown		107,260	53,608	52,117	45,356	6,901	1,755		8,656		54,013		53,247	53,247	3,674	03/25/2022	1Z*
12638P-AB-5	Credit Suisse Mtg Cap Cft Ser 2007-3 Cl		06/01/2011	Paydown		96,617	96,617	85,781	61,929	25,431	10,836	1,579	34,688		96,617				2,436	04/25/2037	1Z*
126410-LE-7	CSX Transportation Inc ETC 7.820% 04/0		04/01/2011	Maturity		1,900,000	1,900,000	2,195,754	1,910,450		(10,450)		(10,450)		1,900,000				74,290	04/01/2011	5*
126650-BQ-2	CVS Caremark Corp PTC Nt 6.943% 01/10/		06/10/2011	Redemption 100.0000		60,696	60,696	55,744	55,995		4,701		4,701		60,696				1,757	01/10/2030	1FE
126670-FB-9	CWABS Inc Ser 2005-IM2 Cl A3 0.456% 01		06/27/2011	Paydown		206,375	206,375	203,021	148,553	55,836	1,985		57,821		206,375				440	01/25/2036	1Z*
126673-3W-0	CWABS Inc Ser 2005-IM1 Cl A2 0.466% 11		06/27/2011	Paydown		40,994	40,994	39,431	40,168		826		826		40,994				111	11/25/2035	1Z*
126673-VE-9	CWABS Inc Ser 2004-U Cl 2A 0.457% 03/1		06/15/2011	Paydown		277,101	277,101	115,555	115,555		161,546		161,546		277,101				548	03/15/2034	1Z*
12667F-F8-3	Countrywide Alt Loan Tr Ser 2004-30CB Cl		05/01/2011	Paydown		308,658	308,658	302,822	307,218		1,440		1,440		308,658				4,730	02/25/2035	1Z*
12667G-W7-4	Countrywide Alt Loan Tr Ser 2005-34CB Cl		06/01/2011	Paydown		139,051	139,051	137,813	116,244	21,629	1,179		22,808		139,051				3,176	09/25/2035	1Z*
126686-AC-8	CWABS Inc Ser 2006-H Cl 2A1B 0.337% 11		06/15/2011	Paydown		201,308	201,308	69,693	69,693		131,615		131,615		201,308				304	11/15/2036	1Z*
12668A-YS-8	Countrywide Alt Loan Tr Ser 2005-57CB Cl		06/01/2011	Paydown		118,200	118,200	117,646	102,817	14,890	493		15,383		118,200				2,792	12/25/2035	1Z*
126694-NS-3	CWHL Inc Ser 2005-27 Cl 1A3 5.500% 12/		06/01/2011	Paydown		67,217	67,217	65,421	66,254		963		963		67,217				1,421	12/25/2035	1Z*
126694-WE-4	CWHL Inc Ser 2006-HYB1 Cl 1A1 2.727% 0		06/01/2011	Paydown		171,354	171,354	140,766	102,870	44,568	30,588	6,672	68,484		171,354				1,909	03/20/2036	1Z*
12669C-E4-8	CWMBS Inc Ser 2002-8 Cl A4 6.500% 07/2		06/01/2011	Paydown		76,435	76,435	79,206	76,983		(548)		(548)		76,435				2,229	10/01/2014	1Z*
12669E-Y9-1	CWALT Loan Tr Ser 2003-J1 Cl 1A8 5.250		06/01/2011	Paydown		188,256	188,256	180,962	182,009		6,248		6,248		188,256				4,131	10/25/2033	1Z*
12669F-D2-6	CWHL Inc Ser 2004-10 Cl A10 5.000% 07/		06/01/2011	Paydown		118,545	118,545	110,987	116,011		2,533		2,533		118,545				2,733	07/25/2034	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 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)
12669F-T2-9	CWHL Inc Ser 2004-14 Cl 2A5 2.867% 08/		06/01/2011	Paydown		345,568	345,568	339,115	341,410		4,157		4,157		345,568				3,753	08/25/2034	1Z*
12669G-R3-7	Countrywide Home Loans Ser 2005-15 Cl A7		06/01/2011	Paydown		247,847	247,847	243,936	220,003	26,131	1,713		27,844		247,847				5,919	08/25/2035	1Z*
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2011	Redemption 100.0000		181,800	181,800	183,694	183,436		(1,636)		(1,636)		181,800				4,945	05/01/2018	1
15018L-AD-3	Cedar Fair LP Term Ln B 1L Nt 1 5.500%		06/30/2011	Redemption 100.0000		15,223	15,223	15,071	15,037		186		186		15,223				343	12/15/2016	3FE
15128@-AH-6	Cemex Espana Fin LLC Sr Nt Ser A 8.910		04/05/2011	Call 100.0000		681,383	681,383	629,332	643,000		38,383		38,383		681,383				13,491	02/14/2014	4
16119#-AA-8	Charter Communications TL C-Ext 1L Nt 2		06/30/2011	Redemption 100.0000		85,213	85,213	79,674	80,044		5,169		5,169		85,213				1,510	09/06/2016	3FE
161571-AG-9	Chase Issuance Tr Ser 2005-A2 Cl A2 0.		06/15/2011	Goldman Sachs & Company		10,000,391	10,000,000	10,001,563	10,000,301		(106)		(106)		10,000,195		196	196	15,897	04/16/2012	1FE
161571-BN-3	Chase Issuance Tr Flt Rt Ser 2006-A8 Cl		06/08/2011	Bank of America BISD Dealer		29,927,344	30,000,000	29,887,500	29,947,488		7,748		7,748		29,955,236		(27,893)	(27,893)	44,671	02/16/2016	1FE
161571-CC-6	Chase Issuance Tr Flt Rt Ser 2007-A12 Cl		06/08/2011	Royal Bank of Scotland		39,506,250	40,000,000	40,000,000	40,000,000						40,000,000		(493,750)	(493,750)	197,872	08/15/2019	1FE
161571-CG-7	Chase Issuance Tr Flt Rt Ser 2007-A16 Cl		06/15/2011	Goldman Sachs & Company		20,045,313	20,000,000	19,250,000	19,703,597		92,064		92,064		19,795,661		249,651	249,651	61,534	06/16/2014	1FE
16165M-AD-0	Chaseflex Tr Ser 2006-2 Cl A2B 0.386%		06/25/2011	Paydown		298,896	298,896	228,774	249,500		49,396		49,396		298,896				536	09/25/2036	1Z*
16165V-AM-0	Chaseflex Tr Ser 2007-1 Cl 2A9 6.000%		06/01/2011	Paydown		191,044	203,732	166,974	143,961	36,233	9,871		46,104		190,066		979	979	5,001	02/25/2037	1Z*
17025Q-AC-1	Countrywide Home Loans Ser 2007-J3 Cl A3		06/01/2011	Paydown		234,637	234,637	199,368	188,284	21,431	24,922		46,353		234,637				6,475	07/25/2037	4Z*
172967-EV-9	Citigroup Inc Sr Nt 8.500% 05/22/19		06/01/2011	Royal Bank of Scotland		26,417,020	21,000,000	26,204,340			(99,704)		(99,704)		26,104,636		312,384	312,384	933,583	05/22/2019	1FE
181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		06/30/2011	Redemption 100.0000		3,069	3,069	2,685	2,768	14	287		301		3,069				43	04/04/2014	4FE
18976G-AZ-9	Citimortgage Alt Loan Tr Ser 2007-A6 Cl		06/01/2011	Paydown		457,397	457,397	429,985	433,986		23,411		23,411		457,397				9,782	06/25/2022	2Z*
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		05/25/2011	Redemption 100.0000		372,025	372,025	364,119	368,323		3,702		3,702		372,025				3,243	06/05/2013	3FE
21036C-AQ-0	Constellation Brands Extended Term Ln B		05/25/2011	Redemption 100.0000		183,531	183,531	181,028	181,433		2,098		2,098		183,531				2,715	06/05/2015	3FE
23406#-AA-6	DAK Americas LLC Sr Nt 6.850% 06/23/14		06/23/2011	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				48,929	06/23/2014	3
24736C-AG-9	Delta Airlines XO Equip TL Nt 1 3.746%		06/29/2011	Goldman Sachs & Company		2,136,365	2,213,849	2,213,849	2,125,295	88,554			88,554		2,213,849		(77,485)	(77,485)	42,585	04/30/2012	3FE
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS Cl A		06/01/2011	Paydown		56,434	56,434	56,422	56,381		52		52		56,434				1,229	09/25/2033	1Z*
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 Cl A6		06/01/2011	Paydown		383,788	383,788	383,680	383,119		670		670		383,788				7,833	12/25/2033	1Z*
251563-DM-1	Deutsche Mtg Sec Inc Ser 2004-2 Cl A6		06/01/2011	Paydown		730,716	730,716	730,538	729,912		804		804		730,716				15,652	01/25/2034	1Z*
25212F-AG-2	Dex Media East LLC Delayed Draw TL B Nt		06/30/2011	Redemption 100.0000		41,009	41,009	14,402	14,402		26,607		26,607		41,009				579	10/24/2014	6Z
25271C-AL-6	Diamond Offshore Drilling Inc Nt 5.700		04/13/2011	Barclays Capital		10,757,560	11,000,000	10,618,860	10,622,143		1,480		1,480		10,623,623		133,937	133,937	318,725	10/15/2039	2FE
25466K-FL-8	Discover Card Mstr Tr I Ser 2005-4 Cl A2		06/15/2011	Morgan Stanley & Co Inc		9,999,219	10,000,000	10,018,750	10,006,747		(1,568)		(1,568)		10,005,179		(5,960)	(5,960)	28,932	12/17/2012	1FE
268617-BH-9	Enterprise Mtg Accept Co Owner Tr 2000-1		06/01/2011	Direct		47,680	47,680										47,680	47,680		01/15/2027	6FE
29276J-AC-8	Energy Solutions LLC Term Ln B Nt 1 6.		06/30/2011	Redemption 100.0000		13,125	13,125	12,797	12,813		312		312		13,125				524	08/13/2016	3FE
29481#-AA-1	Ergon Inc Sr Nt 7.180% 05/31/11		05/31/2011	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				11,967	05/31/2011	2
30068*-AA-4	Excelitas Technologies (IDS) Term Ln B		06/30/2011	Redemption 100.0000		8,750	8,750	8,663	8,663		87		87		8,750				268	11/29/2016	3FE
301965-CE-7	FFCA Sec Lending Corp 1999-2 Cl WA1C 7		06/01/2011	Paydown		36,407	36,407	35,994	36,136	11	261		272		36,407				1,157	05/18/2026	5FE
302567-AA-0	FPL Energy American Wind LLC Sr Nt 6.6		06/20/2011	Redemption 100.0000		258,000	258,000	258,000	258,000						258,000				17,129	06/20/2023	3FE
32007U-AF-6	First Data Corp Term Ln B1 Nt 4 2.936%		04/13/2011	Redemption 100.0000		257,052	257,052	257,052	236,890	20,162			20,162		257,052				2,363	09/24/2014	4FE
32007U-AF-6	First Data Corp Term Ln B1 Nt 4 2.936%		04/13/2011	Tax Free Exchange		3,550,203	3,551,091	3,549,672	3,272,554	277,582	67		277,649		3,550,203				33,839	09/24/2014	4FE
32007U-AG-4	First Data Corp Term Ln B2 Nt 1 2.936%		04/13/2011	Redemption 100.0000		440,520	440,520	376,094	382,534		57,986		57,986		440,520				4,050	09/24/2014	4FE
32007U-AG-4	First Data Corp Term Ln B2 Nt 1 2.936%		04/13/2011	Tax Free Exchange		5,319,853	6,085,636	5,180,277	5,265,727		54,126		54,126		5,319,853				56,972	09/24/2014	4FE
32007U-AH-2	First Data Corp Term Ln B3 Nt 4 2.936%		04/13/2011	Redemption 100.0000		373,388	373,388	363,722	344,450	22,448	6,489		28,937		373,388				3,433	09/24/2014	4FE
32007U-AH-2	First Data Corp Term Ln B3 Nt 4 2.936%		04/13/2011	Tax Free Exchange		4,999,553	5,158,228	4,942,492	4,715,443	272,563	11,547		284,110		4,999,553				48,290	09/24/2014	4FE
32051G-EN-1	First Horizon Alt Mtg Sec Tr Ser 2004-AR		05/05/2011	Royal Bank of Scotland		11,340,000	12,000,000	11,809,844	11,868,341		5,977		5,977		11,874,318		(534,318)	(534,318)	173,416	02/25/2035	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)
32052E-AA-7	First Horizon Mtg Tr Ser 2006-AR3 Cl 1A1		06/01/2011	Paydown		145,918	145,918	146,419	112,362	31,978	1,578		33,556		145,918				4,384	12/01/2027	1Z*
32052W-AC-3	First Horizon Alt Mtg Sec Tr Ser 2007-FA		06/01/2011	Paydown		101,223	180,115	156,235	131,598	22,892	6,607	4,861	24,638		156,235		(55,012)	(55,012)	5,536	08/25/2037	1Z*
34382#-AC-7	Homax Products Inc (Fluid Ent) 1st Lien		06/01/2011	Various		3,213,168	3,245,624	2,278,242	2,276,209						2,278,242		934,925	934,925	117,556	10/31/2012	5
34382#-AC-7	Homax Products Inc (Fluid Ent) 1st Lien		05/10/2011	Various		48,611	48,611	34,122	34,092		14,489		14,489		48,611				1,085	10/31/2012	5
35729Q-AS-7	Fremont Home Loan Tr Ser 2006-B Cl SLA		06/25/2011	Redemption 49.8736		34,102	68,376	34,102	3,488	30,613			30,613		34,102				16,034	08/25/2036	1Z*
35729Q-AS-7	Fremont Home Loan Tr Ser 2006-B Cl SLA		06/25/2011	Capital Distribution		34,275		34,275	34,275						34,275					10/25/2027	1Z*
35729T-AD-4	Fremont Home Loan Owner Tr Ser 2006-C Cl		06/27/2011	Paydown		87,138	87,138	54,039	54,039		33,099		33,099		87,138				172	10/25/2036	1Z*
36161R-AD-1	GE Cap Assurance Co Ser 2003-1 Cl A4 5		06/01/2011	Paydown		573,092	573,092	575,956	564,905		8,187		8,187		573,092				14,356	06/01/2016	1Z*
36228C-LS-0	GS Mortgage Securities Corp II Ser 2001-		06/01/2011	Paydown		7,206,343	7,206,343	7,841,684	7,403,401		(197,058)		(197,058)		7,206,343				189,906	10/01/2014	1Z*
36242D-7Q-0	GS Mortgage Securities Corp Ser 2005-5F		06/01/2011	Paydown		59,166	59,166	56,226	56,693		2,473		2,473		59,166				1,264	06/25/2035	1Z*
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B-		06/30/2011	Redemption 100.0000		1,272	1,272	1,249	1,259		13		13		1,272				15	12/21/2012	2FE
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B-		06/30/2011	Redemption 100.0000		3,680	3,680	3,532	3,608		72		72		3,680				43	12/21/2012	2FE
387328-A@-6	Granite Construction Co Sr Nt 6.960% 0		05/01/2011	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				11,600	05/01/2013	2
39539M-AA-7	Greenpoint Mtg Funding Tr Ser 2007-AR3 C		06/27/2011	Paydown		280,901	280,901	273,813	181,014	94,145	5,742		99,887		280,901				670	06/25/2037	1Z*
40431F-AC-5	Household Home Equity Loan Tr Ser 2007-1		06/01/2011	Paydown		653,659	653,659	653,613	651,944		1,715		1,715		653,659				16,061	03/20/2036	1Z*
41162*-AA-6	Harbourvest Partners LP Term Ln Nt 1 6		06/30/2011	Redemption 100.0000		98,257	98,257	97,300	37,127		955		955		98,257				1,564	11/10/2016	3FE
41162*-AA-6	Harbourvest Partners LP Term Ln Nt 1 6		04/15/2011	Tax Free Exchange		59,402	59,976	59,376	59,379		23		23		59,402				1,218	11/10/2016	3FE
41164T-AA-0	Harborview Mtg Loan Tr Ser 2007-A Cl A		06/20/2011	Paydown		152,325	298,311	56,679	56,679						56,679		95,646	95,646	(3,385)	01/20/2015	1Z*
41164Y-AB-7	Harborview Mtg Loan Tr Ser 2007-4 Cl 2A1		06/19/2011	Paydown		173,846	173,846	169,446	170,373		3,473		3,473		173,846				326	07/19/2047	1Z*
41242*-AC-6	Hardwood Funding LLC Nt Ser C 5.350% 0		06/07/2011	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				53,500	06/07/2011	2
42809H-AD-9	Hess Corp Sr Nt 5.600% 02/15/41		06/30/2011	Credit Suisse First Boston		4,897,050	5,000,000	4,965,200	4,965,412		244		244		4,965,656		(68,606)	(68,606)	253,556	02/15/2041	2FE
44329E-AC-5	HSI Asset Loan Obligation Ser 2007-AR2 C		06/01/2011	Paydown		197,018	227,662	138,324	138,324		61,904		61,904		200,229		(3,211)	(3,211)	5,255	09/25/2037	1Z*
45254N-MY-0	IMPAC CMB Tr Ser 2005-2 Cl 1A1 0.706%		06/27/2011	Paydown		87,276	87,276	84,993	84,993		2,283		2,283		87,276				288	04/25/2035	1Z*
45256#-AA-0	Impact CIL Parent LLC Revolving Nt Ser 2		06/28/2011	Redemption 100.0000		209,058	209,058	209,058	209,058						209,058				460	08/22/2013	2FE
45256H-AA-6	Impact Funding LLC Ctf Tranche A 6.413		06/01/2011	Paydown		76,500	76,500	78,645	77,578		(1,078)		(1,078)		76,500				2,124	08/01/2020	1Z*
45257H-AA-5	Impact Funding LLC Ser 2010-1 Cl A1 5.		06/01/2011	Paydown		101,281	101,281	101,335	101,332		(51)		(51)		101,281				2,244	01/25/2051	1Z*
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 Cl		06/01/2011	Paydown		231,816	231,816	232,251	231,164		653		653		231,816				5,780	08/01/2012	1Z*
456652-AA-4	Indymac Indx Mtg Ln Tr Ser 2007-A1 Cl A1		06/01/2011	Paydown		401,147	401,147	402,275	350,075	51,139	(68)		51,071		401,147				9,292	10/01/2015	3Z*
45668J-AD-8	Indymac Indx Mtg Ln Tr Ser 2006-AR33 Cl		06/01/2011	Paydown		146,928	146,928	147,199	140,334	6,459	135		6,594		146,928				2,918	07/01/2014	3Z*
466247-H8-9	JP Morgan Mtg Tr Ser 2006-A2 Cl 1A1 2.		06/01/2011	Paydown		52,253	52,253	52,024	43,414	8,653	185		8,838		52,253				642	04/25/2036	1Z*
466247-YM-9	JP Morgan Mtg Tr Ser 2005-A8 Cl 2A1 2.		06/01/2011	Paydown		446,709	446,709	441,684	443,897		2,812		2,812		446,709				1,016	01/01/2012	1Z*
48246B-AC-2	Kgen LLC Synthetic LC Nt 1 1.996% 02/0		04/08/2011	Redemption 100.0000		7,384,177	7,384,177	6,635,957	6,963,633	12,013	408,531		420,544		7,384,177				41,895	02/08/2014	4FE
50375U-AD-7	La Paloma Generating Co 1st Lien TL Nt 2		06/30/2011	Redemption 100.0000		3,916	3,916	3,963	3,657	273	(13)		260		3,916				40	08/16/2012	5FE
51783Q-AB-4	Las Vegas Sands (Venetian Cas) Term Ln B		06/30/2011	Redemption 100.0000		3,987	3,987	3,879	3,855	63	69		132		3,987				71	05/23/2014	3FE
52108M-AB-9	LB-UBS Commercial Mtge Tr Ser 2005-C7 Cl		06/11/2011	Paydown		64,361	64,361	64,683	45,713		18,648		18,648		64,361				2,190	09/11/2012	1Z*
52520M-GQ-0	Lehman Mtg Tr Ser 2006-2 Cl 6A1 6.000%		06/01/2011	Paydown		357,034	357,034	357,258	356,893		141		141		357,034				7,981	03/01/2021	2Z*
53961*-AV-8	Local Initiatives Support Corp Nt 5.00		05/06/2011	Call 100.0000		2,325,135	2,325,135	2,325,135	2,311,217	13,918	1		13,919		2,325,135				69,431	12/29/2015	4
53961*-AV-8	Local Initiatives Support Corp Nt 5.00		04/01/2011	Redemption 100.0000		464,624	464,624	464,624	461,843	2,781			2,781		464,624				11,616	12/29/2015	4
54323M-AB-4	Longview Power LLC Delayed Draw TL B Nt		06/21/2011	Tax Free Exchange		1,358,227	1,432,583	1,326,300	1,241,572	104,593	12,062		116,655		1,358,227				23,597	02/28/2014	4FE
55275B-AD-9	Master Asset Bkd Sec Tr Ser 2006-NC2 Cl		06/27/2011	Paydown		9,091	9,091	5,169	5,169		3,922		3,922		9,091				18	08/25/2036	1Z*
55275S-AR-1	Master Alternative Loans Tr Ser 2007-1 C		06/01/2011	Paydown		167,478	167,478	151,319	153,339		14,138		14,138		167,478				4,598	11/25/2021	1Z*
576434-S6-2	Master Asset Securitization Tr Ser 2005-		06/01/2011	Paydown		242,825	242,825	238,500	240,125		2,700		2,700		242,825				4,736	06/25/2015	1Z*
59020U-3X-1	Merrill Lynch Crd Bse A S & S Ser 2006-W		05/25/2011	Paydown		22,385	22,385	18,907	20,190		2,196		2,196		22,385				34	01/25/2037	1Z*
59020U-P7-4	Merrill Lynch Crd Bse A S & S Ser 2005-A		06/01/2011	Paydown		313,794	313,794	305,498	308,543		5,251		5,251		313,794				7,014	08/25/2036	1Z*
59549R-AC-8	Mid State Tr X Ser 10 Cl M1 6.280% 02/		06/15/2011	Paydown		85,831	85,831	72,174	72,174		13,657		13,657		85,831				2,294	02/15/2036	1FE
59549W-AB-9	Mid State Tr Ser 11 Cl M1 5.598% 07/15		06/15/2011	Paydown		36,876	36,876	36,875	36,875						36,876				867	07/15/2038	1FE
61745M-2C-6	Morgan Stanley Cap I Ser 2005-IQ9 Cl A3		06/01/2011	Paydown		253,526	253,526	250,535	252,291		1,235		1,235		253,526				5,755	07/15/2056	1Z*
61745M-6D-0	Morgan Stanley Cap I Ser 2005-HQ6 Cl A2A		06/01/2011	Paydown		1,146,562	1,146,562	1,152,855	1,146,954		(392)		(392)		1,146,562				23,899	04/01/2014	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 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)
61745M-VW-0	Morgan Stanley Cap I Ser 2004-1 Cl 1A3		06/01/2011	Paydown		40,107	40,107	40,107	40,107						40,107				832	11/25/2018	1Z*
61748H-LC-3	Morgan Stanley Mtg Tr Ser 2005-5AR Cl 3A		06/01/2011	Paydown		350,695	350,695	322,804	240,087	96,850	27,891	14,133	110,608		350,695				4,120	09/25/2035	1Z*
61749T-AA-2	Morgan Stanley Mtg Loan Tr Ser 2006-10SL		06/27/2011	Paydown		318,541	318,541	146,865	30,901	115,999	171,641		287,640		318,541				503	08/25/2036	1Z*
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 1.9		06/30/2011	Tax Free Exchange		14,645	15,057	14,526	14,527		118		118		14,645				176	02/01/2013	3FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 1.9		06/30/2011	Redemption 100.0000		1,028	1,028	967	992		36		36		1,028				11	02/01/2013	3FE
63615#-AA-9	National Football League Sr Nt 6.690%		04/15/2011	Redemption 100.0000		359,270	359,270	359,270	359,270						359,270				12,018	10/15/2016	1
63615#-AB-7	National Football League Sr Nt Ser A 6		04/15/2011	Redemption 100.0000		183,798	183,798	183,798	183,798						183,798				6,029	10/15/2017	1
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 1 2		05/16/2011	Redemption 100.0000		1,848,411	1,848,411	1,845,788	1,399,886	28,458	2,335		30,793		1,848,411				16,534	04/06/2013	4FE
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T		06/30/2011	Redemption 100.0000		20,423	20,423	20,389	20,149	253	20		273		20,423				258	08/09/2013	3FE
65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 Cl A6		06/01/2011	Paydown		254,168	254,168	254,162	253,909		259		259		254,168				4,740	03/25/2034	1Z*
65535V-US-5	Nomura Asset Sec Corp Ser 2006-AR2 Cl 3A		06/27/2011	Paydown		52,117	52,117	16,286	16,286		35,831		35,831		52,117				100	04/25/2036	1Z*
65536H-CQ-9	Nomura Home Equity Loan Inc Ser 2006-HE1		06/27/2011	Paydown		246,119	246,119	239,368	239,368		6,751		6,751		246,119				458	02/25/2036	1Z*
667294-AW-2	Northwest Airlines Enhanced ETC Ser 2001		04/01/2011	Paydown		19,352	19,352	19,385	19,385		(33)		(33)		19,352				681	10/01/2023	3FE
667294-AX-0	Northwest Airlines Enhanced ETC Ser 2001		04/01/2011	Paydown		5,375,000	5,375,000	4,971,875	5,332,725		42,275		42,275		5,375,000				183,852	04/01/2011	2FE
674135-CT-3	Oakwood Mtg Inv Inc Sr/Sub PT Ctf 1997-D		06/01/2011	Paydown		342	342	346	341		1		1		342				9	12/01/2011	1FE
69266*-AA-2	Ozburn Hessey Holding 1st Lien Term Ln N		06/30/2011	Redemption 100.0000		7,500	7,500	7,406	7,415		85		85		7,500				283	04/08/2016	4FE
69353C-A*-2	PRA International Term Ln Nt 2 3.467%		04/08/2011	Redemption 100.0000		(2,386)	(2,386)	(2,339)	(2,386)						(2,386)					12/13/2014	3FE
69353C-A*-2	PRA International Term Ln Nt 1 3.495%		06/30/2011	Redemption 100.0000		1,364	1,364	1,336	1,227	120	16		136		1,364				26	12/13/2014	3FE
69360V-AC-4	PSC Industrial Ltd Term Ln Nt 1 7.250%		06/30/2011	Redemption 100.0000		482,857	482,857	473,413	364,403		9,062		9,062		482,857				14,461	07/30/2016	4FE
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		06/30/2011	Redemption 100.0000		93,273	93,273	93,273	93,273						93,273				2,752	12/31/2018	2
74924D-AA-7	Residential Accredit Loans Ser 2007-QS10		06/01/2011	Paydown		287,221	381,883	276,627	276,627						276,627		10,595	10,595	10,728	09/25/2037	1Z*
74956F-AG-0	RH Donnelley New Term Ln Nt 2 D3-Exit		06/30/2011	Redemption 100.0000		57,598	57,598	24,767	24,767		32,831		32,831		57,598				2,606	10/24/2014	4Z
75115L-AA-5	Residential Accredit Loans Ser 2007-QH7		06/27/2011	Paydown		143,453	143,453	139,345	88,204	51,142	4,107		55,249		143,453				295	08/25/2037	1Z*
760985-GQ-8	Residential Asset Mtg Prod Inc Ser 2002-		06/01/2011	Paydown		54,970	54,970	54,957	45,359	9,539	72		9,611		54,970				1,419	01/25/2032	1Z*
760985-ST-9	Residential Asset Mtg Prod Inc Ser 2003-		06/01/2011	Paydown		189,987	189,987	178,588	180,132		9,855		9,855		189,987				3,328	11/25/2032	1Z*
76110V-KU-1	Residential Funding Mtg Sec II Ser 2002-		06/27/2011	Paydown		92,885	92,885	44,451	44,451		37,980		37,980		82,431		10,454	10,454	274	08/25/2032	1Z*
761143-AD-8	Residential Asset Sec Tr Ser 2007-A9 Cl		06/01/2011	Paydown		177,786	177,786	151,473	120,335	56,595	26,313	25,457	57,451		177,786				4,943	09/25/2037	1Z*
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 24 2		06/30/2011	Redemption 100.0000		7,051	7,051	7,051	6,869	182			182		7,051				90	07/19/2013	3FE
78355H-JG-5	Ryder System Inc Nt 5.000% 04/01/11		04/01/2011	Maturity		30,900,000	30,900,000	32,158,194	31,211,791		(311,791)		(311,791)		30,900,000				772,500	04/01/2011	2FE
78442G-GG-5	SLM Student Loan Tr Ser 2003-4 Cl A5D		06/15/2011	Paydown		150,397	150,397	150,311	150,346		51		51		150,397				803	03/15/2033	1FE
785778-HD-6	SACO I Tr Ser 2005-6 Cl A 0.766% 09/25		06/25/2011	Paydown		139,026	139,026	134,263	63,979	70,283	4,763		75,046		139,026				491	09/25/2035	1Z*
785811-AA-8	SACO I Tr Ser 2006-5 Cl 1A 0.336% 04/2		06/27/2011	Paydown		83,770	180,373	62,229	62,255						62,255		21,515	21,515	307	04/25/2036	1Z*
820922-AV-4	Shearson Lehman CMO Inc Mtg Bkd Ser E Cl		06/01/2011	Paydown		161,873	161,873	147,696	155,813		6,061		6,061		161,873				(2,202)	10/02/2014	5*
861832-A#-0	Stonehenge Cap Fund NY LLC Sr Structured		06/15/2011	Redemption 100.0000		15,932	15,932	15,932	15,932						15,932				671	12/15/2016	1
861832-A*-4	Stonehenge Cap Fund NY LLC Sr Nt Ser 200		06/15/2011	Redemption 100.0000		117,685	117,685	117,685	117,685						117,685				5,720	12/15/2011	1
861832-A@-2	Stonehenge Cap Fund NY LLC Sr Nt Ser 200		06/15/2011	Redemption 100.0000		31,841	31,841	31,841	31,841						31,841				1,184	12/15/2015	1
86183@-AA-4	Stonehenge Cap Fund CO LLC Sr Nt Ser 200		04/30/2011	Redemption 100.0000		73,908	73,908	73,908	73,908						73,908				4,936	03/01/2013	1FE
86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		04/01/2011	Redemption 100.0000		23,100	23,100	23,100	23,100						23,100				1,130	08/01/2011	1FE
863579-XT-0	Structured Adj Rate Mtg Ln Ser 2005-18 C		06/01/2011	Paydown		977,671	977,671	971,866	973,681		3,990		3,990		977,671				19,818	09/25/2035	1Z*
86359B-JU-6	Structured Asset Sec Corp Ser 2004-6XS C		06/01/2011	Paydown		174,995	174,995	174,967	174,841		153		153		174,995				3,080	03/25/2034	1Z*
86363G-AJ-3	Structured Asset Sec Corp Ser 2007-3 Cl		06/01/2011	Paydown		438,509	438,509	408,043	325,147	82,897	30,466		113,363		438,509				10,440	04/25/2047	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)
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 2		04/08/2011	Redemption 100.0000		(273)	(273)	(273)	(273)						(273)					02/28/2014	3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 5		04/08/2011	Redemption 100.0000		(7,115)	(7,115)	(7,115)	(7,115)						(7,115)					02/28/2016	3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 4		05/09/2011	Tax Free Exchange		1,724,727	1,724,727	1,724,727	1,678,915	45,812			45,812		1,724,727				35,153	02/28/2016	3FE
86853T-AF-0	SuperValu Inc Revolver Nt 34 1.440% 06		05/03/2011	Redemption 100.0000		66,667	66,667	66,667							66,667				4,170	06/02/2011	3FE
872227-AA-1	TBW Mtg Backed PTC Ser 2007-2 Cl A1A 5		06/01/2011	Paydown		197,795	197,795	169,470	122,491	59,309	28,325	12,331	75,303		197,795				4,855	07/25/2037	1Z*
89233@-AB-6	Toys R Us New Term Ln B Nt 1 6.000% 09		05/31/2011	Redemption 100.0000		10,000	10,000	9,850	9,857		143		143		10,000				252	09/01/2016	4FE
89903@-AD-1	Tudor Investment Corp Sr Nt 6.160% 06/		06/16/2011	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				12,320	06/16/2011	2FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 1		04/07/2011	Redemption 100.0000		104,569	104,569	104,416			153		153		104,569				960	10/10/2014	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 1		04/07/2011	Tax Free Exchange		431	431	431							431				4	10/10/2014	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 9		04/07/2011	Tax Free Exchange		2,790,498	2,790,000	2,790,627	2,014,957	598,038	(37)		598,001		2,790,498				36,312	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		04/07/2011	Tax Free Exchange		9,287,791	9,300,000	9,280,634	7,085,049	2,102,100	643		2,102,743		9,287,791				122,123	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		04/07/2011	Redemption 100.0000		348,563	348,563	348,563							348,563				3,200	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		04/07/2011	Tax Free Exchange		1,437	1,437	1,437							1,437				15	10/10/2014	4FE
90359@-AA-4	US Nursing Corporation Term Ln Tranche A		05/26/2011	Redemption 100.0000		37,858	37,858	28,173	822	26,441	9,685		36,126		37,858				(172)	08/31/2011	6*
90360@-AB-9	United States Shipping Restated Term Ln		06/30/2011	Redemption 100.0000		6,074	6,074	2,759	2,759		3,316		3,316		6,074				267	08/07/2013	5FE
909279-S#-9	United Airlines Inc Mtg Ln N782UA 0.65		06/01/2011	Redemption 100.0000		399,188	399,188	324,341	340,678		58,511		58,511		399,188				988	09/01/2013	3
909279-S@-1	United Airlines Inc Mtg Ln N792UA 0.72		04/01/2011	Redemption 100.0000		366,388	366,388	337,677	349,426		16,962		16,962		366,388				712	01/29/2014	3
91802M-AA-8	Utility Contract Funding LLC Nt 7.944%		04/01/2011	Redemption 100.0000		205,648	205,648	205,535	205,608		40		40		205,648				8,168	10/01/2016	2FE
921796-HP-6	Vanderbilt Mtg Fin Ser 1999-D Cl IA4 7		06/01/2011	Paydown		72,911	72,911	72,911	72,911						72,911				2,229	09/07/2025	1FE
921796-LN-6	Vanderbilt Mtg Fin Ser 2001-C Cl A4 5.		06/01/2011	Paydown		187,810	187,810	187,806	187,646		164		164		187,810				4,645	01/07/2027	1FE
922122-AB-2	Varco International Inc Sr Nt 7.250% 0		05/01/2011	Maturity		5,000,000	5,000,000	5,393,247	5,020,158		(20,158)		(20,158)		5,000,000				181,250	05/01/2011	2FE
92922F-4A-3	Washington Mutual Mtg Ser 2005-AR14 Cl 1		06/01/2011	Paydown		798,639	798,639	790,465	795,285		3,354		3,354		798,639				8,170	12/25/2035	2Z*
93363E-AB-1	Washington Mutual Ser 2006-AR10 Cl 1A2		06/01/2011	Paydown		253,938	253,938	254,305	232,146	21,170	623		21,793		253,938				5,707	02/01/2012	1Z*
93363N-AA-3	Washington Mutual Ser 2006-AR12 Cl 1A1		06/01/2011	Paydown		280,731	280,731	281,576	254,012	26,129	590		26,719		280,731				(953)	10/25/2036	2Z*
93363P-AA-8	Washington Mutual Ser 2006-AR14 Cl 1A1		06/01/2011	Paydown		573,991	573,991	568,037	519,563	48,474	5,954		54,428		573,991				12,688	11/25/2036	1Z*
939348-AE-8	Washington Mutual MSC Mtg PT Ser 2007-HY		06/01/2011	Paydown		528,221	1,130,514	869,026	504,049	364,978			364,978		869,026		(340,805)	(340,805)	22,835	04/25/2037	1Z*
949760-AP-7	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		06/01/2011	Paydown		221,411	221,411	235,305	228,066		(6,655)		(6,655)		221,411				4,768	07/01/2033	1Z*
961815-A#-4	Westwood One Inc Sr Gtd Nt 15.000% 07/1		04/29/2011	Call 100.0000		1,892,151	1,892,151	780,177	780,177		1,111,974		1,111,974		1,892,151				45,669	07/15/2012	5
97136#-AA-7	Willbros Group Term Ln B Nt 1 9.500% 0		06/30/2011	Redemption 100.0000		1,458,333	1,458,333	1,372,123	1,259,515		80,028		80,028		1,458,333				90,412	06/30/2014	4FE
97136#-AA-7	Willbros Group Term Ln B Nt 1 9.500% 0		06/07/2011	Tax Free Exchange		4,870,380	5,125,000	4,817,500	4,841,263		29,117		29,117		4,870,380				316,249	06/30/2014	4FE
97750W-AF-4	Washington Mutual MF Mtg Ltd Ser 2001-1		06/18/2011	Paydown		15,808,000	15,808,000	17,018,300	15,916,703		(108,703)		(108,703)		15,808,000				500,560	06/18/2011	1FE
97771N-AD-4	Wolf Hollow LP Revolver Nt 10 0.086% 0		06/22/2011	Tax Free Exchange		164,046	165,658	154,979	149,092	14,221	732		14,953		164,046				1,687	09/22/2011	3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 26 2.436% 0		06/30/2011	Tax Free Exchange		13,506	13,579	13,480			26		26		13,506				31	09/22/2011	3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 25 2.496% 0		06/30/2011	Tax Free Exchange		26,802	27,157	26,429			373		373		26,802				173	09/22/2011	4Z
97771N-AG-7	Wolf Hollow LP 1st Lien Term Ln Nt 4 2		06/30/2011	Redemption 100.0000		8,804	8,804	8,804	8,364	440			440		8,804				113	06/22/2012	5FE
981464-BA-7	World Fin Network Cr Card Tr Ser 2004-C		06/15/2011	Morgan/JP/Securities - Bonds		24,981,445	25,000,000	25,089,063	25,010,465		(6,764)		(6,764)		25,003,701		(22,256)	(22,256)	56,264	09/15/2011	1FE
00173T-AA-5	American Money Mgmt Corp Ser 2004-3A Cl	R	04/25/2011	Paydown		92,777	92,777	87,442	87,651		5,126		5,126		92,777				314	07/25/2016	1FE
009503-AD-5	Airspeed Ltd E Trust Cert (Vitesse Air H	R	06/15/2011	Paydown		36,564	36,564	24,969	14,138	11,626	10,800		22,426		36,564				1,067	06/15/2047	5*
02052L-AB-2	Alon USA Inc Term Ln Nt 10 (Edgington)	F	05/31/2011	Tax Free Exchange		33,670	33,670	33,670	25,758	7,912			7,912		33,670				449	05/18/2013	4FE
02052L-AC-0	Alon USA Inc Term Ln Nt 13 (Paramount)	F	06/30/2011	Redemption 100.0000		3,367	3,367	3,367	2,576	791			791		3,367				42	05/18/2013	4FE
02052L-AC-0	Alon USA Inc Term Ln Nt 13 (Paramount)	F	05/31/2011	Tax Free Exchange		30,303	30,303	30,303	23,182	7,121			7,121		30,303				324	05/18/2013	4FE
06849U-AD-7	Barrick Australia Financ Gtd Nt 5.950%	F	06/29/2011	Barclays Capital		5,026,100	5,000,000	5,196,050	5,194,603		(1,398)		(1,398)		5,193,205		(167,105)	(167,105)	214,861	10/15/2039	2FE
29358Q-AA-7	Ensco Plc Sr Nt 4.700% 03/15/21	F	05/02/2011	Citigroup		6,055,380	6,000,000	5,881,500			1,234		1,234		5,882,734		172,646	172,646	37,600	03/15/2021	2FE

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 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)
5006EP-AA-9	Korea East-West Power Co Sr Unsecured Nt	F	04/21/2011	Maturity		4,000,000	4,000,000	3,963,800	3,998,172		1,828		1,828		4,000,000				97,500	04/21/2011	1FE
6325C0-AB-7	National Australia Bank Nt 5.550% 06/1	F	06/15/2011	Maturity		10,000,000	10,000,000	9,998,300	9,999,826		174		174		10,000,000				277,500	06/15/2011	1FE
72345L-AA-4	Pinnacle CBO Ltd Sr Secd Fixed Rate Nt	R	05/27/2011	Paydown		525	525				525		525		525				55	07/27/2011	6*
74040X-AC-8	Preferred Term Sec Ltd IX Flt Rate Mezz	R	04/03/2011	Redemption 100.0000		45,679	45,679	35,610	7,194	28,415	10,070		38,485		45,679					04/03/2033	6FE
74043A-AC-5	Preferred Term Sec Ltd XXIII Flt Rt Nt S	F	06/22/2011	Paydown		319,196	319,196	210,031	209,897	5,888	103,410		109,298		319,196				1,213	12/22/2036	1FE
82668Q-AB-9	Signature 5 Corp Ser 5A Cl B1 Flting Rat	F	04/27/2011	Paydown		989,790	989,790	989,790	989,790						989,790				13,273	10/27/2012	1FE
931899-9A-8	Walkers SPV Priv Pl Nt 0.176% 09/30/11	F	06/24/2011	Redemption 78.6931		3,406,513	4,328,861	3,406,513	2,241,271	1,165,243			1,165,243		3,406,513					09/30/2011	6Z
931899-9A-8	Walkers SPV Priv Pl Nt 0.176% 09/30/11	F	06/24/2011	Capital Distribution		922,348		922,348	922,348						922,348					10/27/2029	6Z
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	06/01/2011	Redemption 100.0000		128,251	128,251	128,251	128,251						128,251				3,110	03/01/2019	1
L0426#-AA-7	AWAS Aviation Capital Term Ln Nt 1 6.0	F	06/10/2011	Redemption 100.0000		200,000	200,000	194,000	194,387		5,613		5,613		200,000				7,836	05/12/2016	3FE
02052L-AB-2	Alon USA Inc Term Ln Nt 11 (Edgington)	F	06/30/2011	Redemption 100.0000		421	421	421							421				1	05/18/2013	4FE
X4035#-AA-9	JMR Gestao de Empresas de Ret Sr Nt 6.	F	06/23/2011	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				253,600	06/23/2011	3
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						383,239,382	381,939,703	381,802,632	339,879,884	6,729,939	2,694,629	93,634	9,330,934		382,868,434		370,947	370,947	6,779,668	XXX	XXX
01082#-AA-3	Alameda Cnty CA Cr Tenant Lease Ser 2002		06/15/2011	Redemption 100.0000		46,307	46,307	49,085	48,126		(1,819)		(1,819)		46,307				1,448	06/15/2021	1
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr Cr Tenant		06/15/2011	Redemption 100.0000		35,795	35,795	35,795	35,795						35,795				946	02/15/2025	1
05549@-AA-3	BJs Wholesale Club Inc Cr Ten Lease (HG		06/15/2011	Redemption 100.0000		45,716	45,716	46,157	46,015		(300)		(300)		45,716				1,325	05/15/2022	3
117017-AA-1	Brunswick & Glynn Co Dev Auth Lease Rent		04/15/2011	Redemption 100.0000		103,050	103,050	103,050	103,050						103,050				3,725	10/15/2022	1
12644@-BF-1	CTL Cap Tr Everett Realty Cr Tenant Leas		06/15/2011	Redemption 100.0000		21,575	21,575	21,575	21,575						21,575				673	02/15/2027	2
12644@-BG-9	CTL Cap Tr Ser 2002-1 Cl A1(Great Spring		05/15/2011	Redemption 100.0000		49,722	49,722	49,722	49,722						49,722				1,746	05/15/2018	1
12644@-BQ-7	CTL Cap Tr Ser 2002-34 Cl A 6.718% 07/		06/15/2011	Redemption 100.0000		18,905	18,905	18,905	18,905						18,905				530	07/15/2022	1
12644@-BR-5	CTL Cap Tr Ser 2002-21 (Aurora Heathcare		06/15/2011	Redemption 100.0000		42,166	42,166	42,166	42,166						42,166				1,169	10/15/2022	2
12644@-BS-3	CTL Cap Tr Cr Tenant Lease (Walgreens)		06/15/2011	Redemption 100.0000		17,898	17,898	18,077	18,022		(124)		(124)		17,898				494	01/15/2023	1
15189@-AA-7	Centerpoint Anchorage Tr CTL Lease Bkd P		06/15/2011	Redemption 100.0000		60,825	60,825	68,146	65,626		(4,801)		(4,801)		60,825				2,004	09/15/2022	5
160841-AA-0	Charlotte Gateway Village LLC Cr Tenant		06/01/2011	Redemption 100.0000		108,530	108,530	108,530	108,530						108,530				2,901	12/01/2016	1
30260@-AA-8	FMV Smithtown Assoc Cr Tenant Lease 7.		06/01/2011	Redemption 100.0000		108,654	108,654	113,000	111,017		(2,362)		(2,362)		108,654				3,489	10/04/2019	4
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		06/10/2011	Redemption 100.0000		57,260	57,260	62,095	59,987		(2,727)		(2,727)		57,260				1,464	04/10/2017	1
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		06/10/2011	Redemption 100.0000		17,680	17,680	20,007	18,880		(1,200)		(1,200)		17,680				504	04/10/2017	1
52467@-AH-8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		06/15/2011	Redemption 100.0000		35,916	35,916	37,668	36,978		(1,062)		(1,062)		35,916				1,161	01/15/2021	4
52467@-AW-5	Legg Mason Mtg Cap Corp Cr Tenant Lease		06/05/2011	Redemption 100.0000		48,490	48,490	48,490	48,490						48,490				1,025	02/05/2013	2
52467@-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		06/15/2011	Redemption 100.0000		28,960	28,960	31,853	30,551		(1,590)		(1,590)		28,960				990	11/15/2018	4
63651P-AA-2	National Inst Health Twinbrook B Bldg Le		06/15/2011	Redemption 100.0000		54,433	54,433	54,433	54,433						54,433				1,323	01/15/2019	1
636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		06/15/2011	Redemption 100.0000		119,126	119,126	119,126	119,126						119,126				2,651	03/15/2014	1
67020B-AA-8	NRRC-D Facilities Corp CTL Lease Rental		06/07/2011	Redemption 100.0000		101,258	101,258	101,258	101,258						101,258				2,744	11/07/2023	1

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 During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
74589#-AA-8	Pumperniks of Hallandale Cr Tenant Lease		06/15/2011	Redemption 100.0000		39,790	39,790	41,391	40,305		(515)		(515)		39,790				1,294	07/15/2014	1
91737#-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk		06/15/2011	Redemption 100.0000		200,880	200,880	200,219	200,496		384		384		200,880				3,939	11/15/2018	1
92851@-AA-3	Vivendi SPC Tr Cr Tenant Lease 6.630%		06/15/2011	Redemption 100.0000		44,405	44,405	44,405	44,405						44,405				1,228	04/15/2022	2
94978#-AT-4	Wells Fargo Bank Northwest NA Cr Tenant		06/01/2011	Redemption 100.0000		20,858	20,858	20,858	20,858						20,858				578	08/01/2027	1
94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Lease		06/15/2011	Redemption 100.0000		22,008	22,008	23,042	22,841		(833)		(833)		22,008				677	05/15/2032	1
94978#-AX-5	Wells Fargo Bank Northwest NA Cr Tenant		06/10/2011	Redemption 100.0000		61,970	61,970	61,970	61,970						61,970				1,716	10/10/2024	2
94978#-BC-0	Wells Fargo Bank Northwest NA Cr Tenant		06/01/2011	Redemption 100.0000		72,475	72,475	72,475	72,475						72,475				2,005	11/01/2022	3
4199999. Bonds - Credit Tenant Loans						1,584,652	1,584,652	1,613,498	1,601,602		(16,949)		(16,949)		1,584,652				43,749	XXX	XXX
8399997. Total - Bonds - Part 4						470,182,205	468,472,170	472,740,044	427,657,483	6,729,939	2,381,947	93,634	9,018,252		470,333,354		(151,151)	(151,151)	9,752,044	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						470,182,205	468,472,170	472,740,044	427,657,483	6,729,939	2,381,947	93,634	9,018,252		470,333,354		(151,151)	(151,151)	9,752,044	XXX	XXX
67716*-13-8	Ohio-American Wtr Co 5.5% Cum Pfd (Mario		05/13/2011	Call 100.0000	31.000	3,100	0.00	3,100	3,100						3,100				43		RP4U
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,100	XXX	3,100	3,100						3,100				43	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,100	XXX	3,100	3,100						3,100				43	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						3,100	XXX	3,100	3,100						3,100				43	XXX	XXX
02209S-10-3	Altria Group Inc Com		06/24/2011	Direct	4,600.000	123,140		90,603	113,252	(22,649)			(22,649)		90,603		32,537	32,537	3,496		L
031162-10-0	Amgen Inc Com		06/08/2011	Direct	5,600.000	327,944		296,038							296,038		31,906	31,906			L
037833-10-0	Apple Inc Com		06/24/2011	Direct	1,100.000	358,956		298,859	290,304	(63,255)			(63,255)		298,859		60,097	60,097			L
04010L-10-3	Ares Capital Corp Com		05/12/2011	Direct	20,100.000	344,897		322,892	331,248	(8,356)			(8,356)		322,892		22,005	22,005	7,035		L
126650-10-0	CVS Caremark Corp Com		06/24/2011	Direct	8,960.000	326,138		294,601	311,539	(16,939)			(16,939)		294,601		31,537	31,537	2,240		L
156700-10-6	Centurylink Inc Com		05/12/2011	Direct	10,283.000	432,206		421,911							421,911		10,294	10,294			L
156700-10-6	Centurylink Inc Com		04/04/2011	Cash Adjustment	0.520	20		21							21		(1)	(1)			L
172967-10-1	Citigroup Inc Com		05/10/2011	Tax Free Exchange	104,650.000	403,211		403,211	494,995	(91,783)			(91,783)		403,211						L
21036P-10-8	Constellation Brands Inc Com		06/24/2011	Direct	3,100.000	64,479		70,912							70,912		(6,433)	(6,433)			L
21686#-10-3	Cooperative Business Intl Inc		06/30/2011	Direct	3,629.000	411,526		411,526	634,313	(222,787)			(222,787)		411,526						U
29476L-10-7	Equity Residential Com		05/12/2011	Direct	8,000.000	474,296		389,573	161,045	(19,193)			(19,193)		389,573		84,724	84,724	4,118		L
364730-10-1	Gannett Inc Com		05/27/2011	Direct	10.000	140		144	151	(7)			(7)		144		(4)	(4)	1		L
444859-10-2	Humana Inc		06/24/2011	Direct	2,500.000	200,896		113,587	136,850	(23,263)			(23,263)		113,587		87,309	87,309			L
446413-10-6	Huntington Ingalls Industries Com		04/12/2011	Direct	600.000	22,790		22,926							22,926		(136)	(136)			L
458140-10-0	Intel Corp Com		05/12/2011	Direct	9,000.000	213,465		190,256	189,270	986			986		190,256		23,210	23,210	3,262		L
478160-10-4	Johnson & Johnson Com		06/24/2011	Direct	2,900.000	188,612		170,943	179,365	(8,422)			(8,422)		170,943		17,670	17,670	3,219		L
565849-10-6	Marathon Oil Corp Com		06/24/2011	Direct	3,500.000	173,352		114,695	129,605	(14,910)			(14,910)		114,695		58,657	58,657	1,750		L
594918-10-4	Microsoft Corp Com		06/24/2011	Direct	14,600.000	354,481		398,805							398,805		(44,324)	(44,324)	2,336		L
713448-10-8	Pepsico Inc Com		06/24/2011	Direct	8,200.000	571,218		520,432	535,706	(15,274)			(15,274)		520,432		50,786	50,786	9,932		L
741503-40-3	Priceline Inc Com		05/12/2011	Direct	100.000	52,491		41,657	39,955	1,702			1,702		41,657		10,835	10,835			L
742718-10-9	Procter & Gamble Co Com		06/24/2011	Direct	1,600.000	100,110		98,392	102,928	(4,536)			(4,536)		98,392		1,718	1,718	1,611		L
749121-10-9	Qwest Communications Intl Inc		04/04/2011	Taxable Exchange	61,800.000	421,933		312,822	470,298	(157,476)			(157,476)		312,822		109,111	109,111	4,944		U
779382-10-0	Rowan Companies Inc Com		06/24/2011	Direct	3,300.000	118,468		64,959	115,203	(50,244)			(50,244)		64,959		53,508	53,508			L
91529Y-10-6	UnumProvident Corp		05/25/2011	Direct	13,200.000	339,424		238,260	319,704	(81,444)			(81,444)		238,260		101,164	101,164	2,442		L
91913Y-10-0	Valero Energy Corp Com		06/24/2011	Direct	3,800.000	88,006		86,146	87,856	(1,710)			(1,710)		86,146		1,860	1,860	380		L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,112,199	XXX	5,374,171	4,643,587	(799,560)			(799,560)		5,374,171		738,030	738,030	46,766	XXX	XXX
74969#-10-0	RP&C International		06/30/2011	Direct	230.000	2,400,740		2,400,740	2,409,583	(8,843)			(8,843)		2,400,740						K
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						2,400,740	XXX	2,400,740	2,409,583	(8,843)			(8,843)		2,400,740					XXX	XXX
63867N-32-3	Nationwide Retire Inc-Ins (Seed)		04/21/2011	Direct	110,150.000	1,114,718		1,048,773	1,075,064	(26,291)			(26,291)		1,048,773		65,945	65,945	2,831		L
63867N-45-5	Nationwide Dest 2045-INS (Seed)		04/21/2011	Direct	114,750.000	1,060,290		844,731	991,440	(146,709)			(146,709)		844,731		215,559	215,559			L
63868M-47-2	Nationwide Var Ins Tr Worldwide Leaders		06/24/2011	Tax Free Exchange	1,343.600	10,321		10,321	15,062	(4,834)			(4,834)		10,321				93		L
63868M-63-9	Nationwide Var Ins Tr Global Fixed Inc C		04/21/2011	Direct	3,104,017.060	31,878,255		31,408,447	31,072,826	(2,452,577)			(2,452,577)		31,408,447		469,808	469,808	2,788,198		L
9299999. Common Stocks - Mutual Funds						34,063,584	XXX	33,312,272	33,154,392	(2,630,411)			(2,630,411)		33,312,272		751,312	751,312	2,791,122	XXX	XXX

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)
9799997. Total - Common Stocks - Part 4						42,576,523	XXX	41,087,183	40,207,562	(3,438,814)			(3,438,814)		41,087,183		1,489,342	1,489,342	2,837,888	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						42,576,523	XXX	41,087,183	40,207,562	(3,438,814)			(3,438,814)		41,087,183		1,489,342	1,489,342	2,837,888	XXX	XXX
9899999. Total - Preferred and Common Stocks						42,579,623	XXX	41,090,283	40,210,662	(3,438,814)			(3,438,814)		41,090,283		1,489,342	1,489,342	2,837,931	XXX	XXX
9999999 - Totals						512,761,828	XXX	513,830,327	467,868,145	3,291,125	2,381,947	93,634	5,579,438		511,423,637		1,338,191	1,338,191	12,589,975	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 (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)
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)			(483,085)			(1,055,709)					108,583		100 / 99.5
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)			(467,340)	(1,501,895)		(921,602)	397,708				95,919		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)			(354,245)	965,084		(553,926)	315,208				67,315		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)			(213,514)			(985,592)					76,562		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)			(202,724)	(932,123)		(1,285,887)	(66,959)				107,087		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)			(210,350)	(1,192,151)		(1,217,956)					107,084		100 / 99.9
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(1,931,257)	(2,661,084)	XXX	(6,020,672)	645,957				562,550	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)			(21,788)	(3,514,173)		(3,642,528)		(964,957)			47,316		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)			14,375	(618,471)		(493,760)		(356,051)			24,449		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(7,413)	(4,132,644)	XXX	(4,136,288)		(1,321,008)			71,766	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(1,938,670)	(6,793,728)	XXX	(10,156,961)	645,957	(1,321,008)			634,315	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)			8,670,561	15,998,100		15,998,100	(7,258,076)				2,209,001		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)			8,959,456	48,369,817		48,369,817	240,702				4,011,096		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 (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)
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)			8,310,787	19,841,282		19,841,282	(6,071,177)				2,537,839		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)			7,685,872	37,565,607		37,565,607	1,228,288				3,823,901		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)			(2,711,611)	2,054,929		2,054,929	(3,169,130)				3,037,726		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)			(3,053,732)	(7,367,719)		(7,367,719)	(2,692,415)				2,780,993		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)			(4,358,414)	(10,759,294)		(10,759,294)	(3,813,531)				3,951,938		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)			(2,040,517)	(2,227,604)		(2,227,604)	1,263,809				1,922,997		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)			(3,461,824)	(10,816,845)		(10,816,845)	(2,669,890)				2,950,989		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)			(2,577,703)	(8,457,651)		(8,457,651)	(2,001,642)				2,223,103		001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												15,422,875	84,200,623	XXX	84,200,623	(24,943,061)				29,449,583	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)			(155,861)	(40,888)		(40,888)	(114,570)					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)			(60,786)	(308,345)		(308,345)	8,098					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)			(67,875)	(40,609)		(40,609)	(14,548)					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)			(36,200)	411,854		411,854	51,598					3	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)			(110,611)	166,116		166,116	403,916					3	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(431,333)	188,127	XXX	188,127	334,493					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)			(139,418)	(2,844,653)		(2,844,653)	25,364	(2,870,017)			299,692		001
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(139,418)	(2,844,653)	XXX	(2,844,653)	25,364	(2,870,017)			299,692	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												14,852,124	81,544,097	XXX	81,544,097	(24,583,204)	(2,870,017)			29,749,275	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)			140,778			237,254					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)			150,833			306,837					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)			37,206			57,392					10,000,000	1	007
0989999. Subtotal - Swaps - Replication - Credit Default												328,817		XXX	601,483					20,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												328,817		XXX	601,483					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												13,491,618	81,539,538	XXX	78,179,950	(24,297,104)				30,012,132	XXX	XXX
1169999. Total Swaps - Credit Default												(102,516)	188,127	XXX	789,610	334,493				20,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												(146,831)	(6,977,297)	XXX	(6,980,941)	25,364	(4,191,025)			371,458	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												13,242,271	74,750,369	XXX	71,988,620	(23,937,247)	(4,191,025)			50,383,590	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												(1,938,670)	(6,793,728)	XXX	(10,156,961)	645,957	(1,321,008)			634,315	XXX	XXX
1409999. Subtotal - Hedging Other												14,852,124	81,544,097	XXX	81,544,097	(24,583,204)	(2,870,017)			29,749,275	XXX	XXX
1419999. Subtotal - Replication												328,817		XXX	601,483					20,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals												13,242,271	74,750,369	XXX	71,988,620	(23,937,247)	(4,191,025)			50,383,590	XXX	XXX

(a)

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

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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
FVU1	(11,000)	(11,000,000)	US CBT 5 YR TN FUTURE	Multiple	D 1-1	Interest	09/30/2011	CBT		118.6800	119.2000	9,023,078	(5,671,516)	(5,697,916)	(5,697,916)				004
JYU1	(95)	(118,750)	Jpy Yen Currency Futures	Multiple	BA - 1	Currency	09/15/2011	IMM		125.1800	124.3300	58,781	100,344	100,021	100,021			237,500	008
TYU1	(5,800)	(5,800,000)	US CBT 10 YR TN FUTURE	Multiple	D 1-1	Interest	09/30/2011	CBT		121.7100	122.3300	25,655,844	(3,585,219)	(3,599,139)	(3,599,139)			19,080,000	004
BPU1	(375)	(234,375)	Futures - British Pounds	Multiple	BA - 1	Currency	09/15/2011	CME		163.7000	160.5100	(215,625)	747,656	746,381	746,381			562,500	008
ECU1	(1,500)	(187,500,000)	Euro Currency Futures	Multiple	BA - 1	Currency	09/15/2011	CME		1.4500	1.4400	3,346,875	890,625	885,525	885,525			6,000,000	008
USU1	(2,500)	(250,000,000)	US CBT 30 YR TN FUTURE	Multiple	D 1-1		09/30/2011	CBT		124.7000	123.0300	(2,764,063)	4,092,188	4,086,188	4,086,188				004
1349999. Subtotal - Short Futures - Hedging Other												35,104,891	(3,425,922)	(3,478,940)	(3,478,940)			25,880,000	XXX
1389999. Subtotal - Short Futures												35,104,891	(3,425,922)	(3,478,940)	(3,478,940)			25,880,000	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other												35,104,891	(3,425,922)	(3,478,940)	(3,478,940)			25,880,000	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												35,104,891	(3,425,922)	(3,478,940)	(3,478,940)			25,880,000	XXX

Broker Name	Net Cash Deposits
UBS	35,104,889
Total Net Cash Deposits	35,104,889

(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	35,104,889		35,104,889	35,104,889		35,104,889	25,880,000	25,880,000
Bank of America Corp	Y	Y			(10,759,294)		601,483	(10,759,294)		23,951,938	13,192,644
Barclays Bank PLC	Y	Y			(40,609)			(40,609)			
Citigroup Fin Products Inc	Y	Y			(1,501,895)			(1,977,311)		204,503	
Deutsche Bank AG	Y	Y		2,054,929	(3,514,173)		2,054,929	(3,642,528)		3,085,042	1,625,799
Goldman Sachs Group	Y	Y	45,870,000	37,731,723	(40,888)		37,731,723	(40,888)		3,823,901	
HSBC USA Inc	Y	Y			(2,844,653)			(2,844,653)		299,692	
JPM Chase Bk	Y	Y		965,084		965,084		(1,539,518)		143,877	143,877
Merrill Lynch Capital Svcs	Y	Y	72,038,000	68,211,099	(1,550,595)		68,211,099	(1,779,647)		6,680,471	1,302,975
Merrill Lynch Intl	Y	Y		411,854		411,854	411,854		411,854		
Morgan Stanley Capital Svcs	Y	Y		15,998,100	(19,245,125)		15,998,100	(19,270,930)		9,243,178	5,996,154
UBS AG	Y	Y			(11,125,191)			(11,125,191)		2,950,989	
0299999. Total NAIC 1 Designation			117,908,000	125,372,789	(50,622,423)	1,376,938	125,009,188	(53,020,569)	411,854	50,383,591	22,261,449
0899999 - Totals			117,908,000	160,477,678	(50,622,423)	36,481,827	160,114,077	(53,020,569)	35,516,743	76,263,591	48,141,449

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
	Overnight Repos	1	163,135,084	163,135,084	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			163,135,084	163,135,084	XXX
00437N-AB-8	Accredited Mortgage Loan Trust Ser 2006-	1Z*	3,675	3,695	09/25/2036
04012M-AP-4	Argent Securities Inc Ser 2006-M1 Cl A2B	1Z*	473,805	473,805	07/25/2036
05568Q-AB-1	BNC Mortgage Ln Tr Ser 2007-3 Cl A2	1Z*	6,215,352	6,962,771	07/25/2037
14453F-AB-5	Carrington Mtg Loan Tr Ser 2006-NC2 Cl A	1Z*	2,049,299	2,214,654	06/25/2036
29445U-AA-3	Equifirst Mtg Loan Tr Ser 2007-1 Cl A2A	1Z*	6,419,905	6,867,957	04/25/2037
617487-AB-9	Morgan Stanley Mtg Tr Ser 2006-16AX Cl 2	1Z*	728,301	728,301	11/25/2036
81378E-AA-1	Securitized AB Receivables LLC Ser 2007-	1Z*	941,892	941,892	05/25/2037
86361G-AB-2	Structured Asset Sec Corp Ser 2006-BC2 C	1Z*	6,206	6,250	09/25/2036
362351-AA-6	GSAA Home Equity Tr Ser 2006-20 Cl 1A1	1Z*	2,419,294	4,259,715	12/25/2046
81376G-AC-4	Securitized AB Receivables LLC Ser 2006-	1Z*	691,230	691,230	09/25/2036
3399999. Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			19,948,959	23,150,270	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			183,084,043	186,285,354	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			163,135,084	163,135,084	XXX
7899999. Total - Residential Mortgage-Backed Securities			19,948,959	23,150,270	XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds			183,084,043	186,285,354	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			183,084,043	186,285,354	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ (97,063,899) Book/Adjusted Carrying Value $ (95,120,875)
2. Average balance for the year to date Fair Value $ 199,634,441 Book/Adjusted Carrying Value $ 201,206,792
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 186,285,354 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ 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					(13,498,003)	(5,111,115)	(16,097,759)	XXX
Chase Columbus, OH					(175,648,411)	(223,299,988)	(224,330,648)	XXX
Chase Springfield, IL					22,091,560	34,731,533	27,709,339	XXX
Corestates Bank Philadelphia, PA					2,469,318	6,543,988	2,948,924	XXX
First Star Bank Cincinnati, OH					1,558,401	2,580,116	1,426,545	XXX
First Union Charlotte, NC					2,662,535	5,875,483	3,403,017	XXX
Huntington National Bank Columbus, OH					(31,167,001)	(40,208,997)	(12,408,204)	XXX
Key Bank Canton, OH					816,448	355,102	621,449	XXX
National Bank of Detroit Detroit, MI					(136,989,267)	(156,194,296)	(155,839,366)	XXX
Nations Bank Raleigh, NC					452,024	563,457	180,967	XXX
Nationwide Bank Columbus, OH					112,064	232,228	34,252	XXX
Wells Fargo Bank Los Angeles, CA					5,437,194	6,317,749	1,834,474	XXX
0199998. Deposits in ... 9 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			118,887	103,998	110,490	XXX
0199999. Totals - Open Depositories	XXX	XXX			(321,584,251)	(367,510,742)	(370,406,520)	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			(321,584,251)	(367,510,742)	(370,406,520)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(321,584,251)	(367,510,742)	(370,406,520)	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							

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 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

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2011 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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	170	85			84	(6)	1	553
2.	Alaska AK								
3.	Arizona AZ								
4.	Arkansas AR								18
5.	California CA								
6.	Colorado CO								
7.	Connecticut CT					13			785
8.	Delaware DE								551
9.	District of Columbia DC					(2)			69
10.	Florida FL	463	350			(70)	(127)	1	8,456
11.	Georgia GA					15	(9)	1	717
12.	Hawaii HI								
13.	Idaho ID								
14.	Illinois IL					22			457
15.	Indiana IN					4			231
16.	Iowa IA								
17.	Kansas KS								
18.	Kentucky KY								72
19.	Louisiana LA								
20.	Maine ME								3
21.	Maryland MD					55			3,301
22.	Massachusetts MA					(2)			98
23.	Michigan MI					4			197
24.	Minnesota MN								
25.	Mississippi MS								189
26.	Missouri MO								
27.	Montana MT								
28.	Nebraska NE								
29.	Nevada NV								
30.	New Hampshire NH					7			19
31.	New Jersey NJ								
32.	New Mexico NM								
33.	New York NY					(23)			1,446
34.	North Carolina NC					208			2,912
35.	North Dakota ND								
36.	Ohio OH					2,131	(1,562)	1	17,689
37.	Oklahoma OK								
38.	Oregon OR								
39.	Pennsylvania PA					485	(2,076)	1	15,863
40.	Rhode Island RI								128
41.	South Carolina SC					(52)			582
42.	South Dakota SD								
43.	Tennessee TN					9			489
44.	Texas TX								
45.	Utah UT								
46.	Vermont VT					1			254
47.	Virginia VA					100			2,309
48.	Washington WA								
49.	West Virginia WV	100	527			669	(2,904)	1	4,103
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	733	962			3,658	(6,684)	6	61,491
	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)								

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 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