



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

Nationwide Mutual Insurance Company

NAIC Group Code01400140NAIC Company Code23787Employer's ID Number31-4177100  
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOhio

Country of DomicileUnited States of America

Incorporated/Organized12/06/1925Commenced Business04/14/1926

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

Main Administrative OfficeOne West Nationwide Blvd. , Columbus , OH 43215-2220  
(Street and Number)(City or Town, State and Zip Code)614-249-7111  
(Area Code) (Telephone Number)

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

Primary Location of Books and RecordsOne West Nationwide Blvd., 1-04-701  
(Street and Number)Columbus , OH 43215-2220 , 614-249-1545  
(City or Town, State and Zip Code)(Area Code) (Telephone Number)

Internet Web Site Addresswww.nationwide.com

Statutory Statement ContactArlene E. Swanson , 614-249-1545  
(Name)(Area Code) (Telephone Number)  
FinRpt@nationwide.com , 866-315-1430  
(E-mail Address)(FAX Number)

OFFICERS

President & COO, NW InsMark Angelo Pizzi

Sr VP & TreasurerDavid Patrick LaPaul

VP - Corp Gov & SecretaryRobert William Horner III

OTHER

|   |   |  |
|---|---|--|
| David Gerard Arango Div Pres - Titan Ins            | Anne Louise Arvia # Pres&COO-NW Drct,Affi&Grth Sol    | Wesley Kim Austen # President & COO - Allied Group |
| David Alan Bano Sr VP-Chief Claims Off              | James David Benson Sr VP - Controller                 | David William Berson # Sr VP- Chief Economist      |
| Mark Allen Berven # Exec VP-Chf Strat&Prod Mgmt Off | Pamela Ann Biesecker Sr VP-Head of Taxation           | William Joseph Burke Sr VP - NF Brand Marketing    |
| Tammy Craig # Sr VP -IT Strat Initiatives           | Robert James Dickson Sr VP -IT Strat Initiatives      | Thomas Williams Dietrich Sr VP-Dpty Gen Counsel    |
| Gary Anthony Douglas Sr VP                          | Steven Michael English # Sr VP- Gov Relations         | Terri Lisa Forgy # Sr VP- Talent, Div & Org Effect |
| Timothy Gerard Frommeyer Sr VP                      | Martha Lovette Frye Sr VP-P&C Cust Serv/Sales Sol     | Mark Anthony Gaetano # Sr VP-BTO                   |
| Peter Anthony Golato # Sr VP-NW Fin Network         | Judith Lynn Greenstein Sr VP-President-NW Bank        | Daniel Gerard Greteman # Sr VP - CIO Allied Group  |
| 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 Prod & Sol       | Terri Lynn Hill Exec VP                               | Lawrence Allen Hilsheimer # Pres&COO-NW Rmnt Pln   |
| Matthew Eric Jauchius # Exec VP-Chf Mktg&Analgt Off | Michael Craig Keller Exec VP-Chief Info Officer       | Gale Verdell King Exec VP - Chief Admin Off        |
| James Russell Korcykoski Sr VP - CIO NW Ins         | James Ernest Larsen # Sr VP-Chief Und Officer HV      | 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 - CIO IT Infra         |
| Sandra Lee Neely Sr VP-Dpty General Cnsl            | Sandra Lynn Rich Sr VP-Chief Compliance Off           | Michael Anthony Richardson # Sr VP- CIO Ent Appli  |
| 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     | Andrew Dawnlly Walker # Sr VP-IT Fin & Hd of Sourcing | 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 ofOhio

County ofFranklin

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  
President & COO, Nationwide Ins

Robert William Horner, III  
VP - Corp Governance & Secretary

David Patrick LaPaul  
Sr VP & Treasurer

Subscribed and sworn to before me this  
day ofOctober, 2012

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.....

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

ASSETS

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 8,625,695,143          |                         | 8,625,695,143                             | 9,201,635,150   |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  | 2,991,764              |                         | 2,991,764                                 | 2,962,855   |
| 2.2 Common stocks .....   | 7,812,151,193          |                         | 7,812,151,193                             | 7,451,455,524   |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   | 522,072,498            |                         | 522,072,498                               | 534,909,449   |
| 3.2 Other than first liens.....   |                        |                         |   |   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....  | 617,098,707            |                         | 617,098,707                               | 553,916,712   |
| 4.2 Properties held for the production of income (less<br>\$ .....16,021,863 encumbrances) .....  | 45,058,884             |                         | 45,058,884                                | 47,212,058  |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....  |                        |                         |   | 1,695,174   |
| 5. Cash (\$ .....(279,735,821) ), cash equivalents<br>(\$ ..... ) and short-term<br>investments (\$ .....372,760,887 ) .....                                | 93,025,066             |                         | 93,025,066                                | 440,621,101   |
| 6. Contract loans (including \$ ..... premium notes) .....  |                        |                         |   |   |
| 7. Derivatives .....  | 82,216,877             |                         | 82,216,877                                | 112,595,441   |
| 8. Other invested assets .....  | 3,489,731,966          | 45,441,077              | 3,444,290,889                             | 3,159,009,777   |
| 9. Receivables for securities .....   | 565,648                |                         | 565,648                                   | 219,290   |
| 10. Securities lending reinvested collateral assets .....   | 41,653,199             | 6,586,761               | 35,066,438                                | 64,829,650  |
| 11. Aggregate write-ins for invested assets .....   | 1,140,831,900          |                         | 1,140,831,900                             | 1,078,256,623   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 22,473,092,845         | 52,027,838              | 22,421,065,007                            | 22,649,318,804  |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         |   |   |
| 14. Investment income due and accrued .....   | 109,188,727            | 121,260                 | 109,067,467                               | 131,370,317   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 1,663,999,449          | 98,468,415              | 1,565,531,034                             | 655,306,773   |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 2,467,518,514          | 5,592,637               | 2,461,925,877                             | 2,385,065,444   |
| 15.3 Accrued retrospective premiums .....   |                        |                         |   |   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  | 254,929,865            |                         | 254,929,865                               | 241,049,904   |
| 16.2 Funds held by or deposited with reinsured companies .....  | 3,491,546              |                         | 3,491,546                                 | 3,534,019   |
| 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 .....  | 88,015,006             |                         | 88,015,006                                | 185,960,776   |
| 18.2 Net deferred tax asset .....   | 1,971,550,390          | 634,441,494             | 1,337,108,896                             | 1,324,286,201   |
| 19. Guaranty funds receivable or on deposit .....   | 20,609,714             |                         | 20,609,714                                | 21,647,823  |
| 20. Electronic data processing equipment and software .....   | 147,481,583            | 11,241,740              | 136,239,843                               | 127,337,623   |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   | 307,189,306            | 307,189,306             |   |   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  | 8,972                  |                         | 8,972                                     |   |
| 23. Receivables from parent, subsidiaries and affiliates .....  | 544,154,973            | 4,710,874               | 539,444,099                               | 1,015,001,546   |
| 24. Health care (\$ ..... ) and other amounts receivable .....  |                        |                         |   |   |
| 25. Aggregate write-ins for other than invested assets .....  | 925,993,367            | 311,508,563             | 614,484,804                               | 454,073,234   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 30,977,224,257         | 1,425,302,127           | 29,551,922,130                            | 29,193,952,464  |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  |                        |                         |   |   |
| 28. Total (Lines 26 and 27)   | 30,977,224,257         | 1,425,302,127           | 29,551,922,130                            | 29,193,952,464  |
| DETAILS OF WRITE-INS  |                        |                         |   |   |
| 1101. Corporate owned investment value of life insurance .....  | 1,140,831,900          |                         | 1,140,831,900                             | 1,078,256,623   |
| 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)   | 1,140,831,900          |                         | 1,140,831,900                             | 1,078,256,623   |
| 2501. Agent benefit investment value of life insurance and annuity contracts .....  | 166,409,123            |                         | 166,409,123                               | 160,342,003   |
| 2502. Cash surrender value of insurance .....   | 1,219,809              | 1,219,809               |   |   |
| 2503. Deposits and prepaid assets .....   | 177,357,667            | 177,357,667             |   |   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 581,006,768            | 132,931,087             | 448,075,681                               | 293,731,231   |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 925,993,367            | 311,508,563             | 614,484,804                               | 454,073,234   |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

|  | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|--|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$ 2,425,599,235 )  | 6,495,533,532                  | 6,876,022,870                   |
| 2. Reinsurance payable on paid losses and loss adjustment expenses   | 654,009,812                    | 714,670,017                     |
| 3. Loss adjustment expenses  | 1,403,031,063                  | 1,486,267,498                   |
| 4. Commissions payable, contingent commissions and other similar charges   | 248,352,948                    | 325,437,326                     |
| 5. Other expenses (excluding taxes, licenses and fees)   | 82,122,063                     | 87,751,455                      |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)   | 60,122,825                     | 84,250,229                      |
| 7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))   |                                | 3,841,122                       |
| 7.2 Net deferred tax liability   |                                | 29,484,830                      |
| 8. Borrowed money \$ 37,624,918 and interest thereon \$ 84,730   | 37,709,648                     | 5,027,912                       |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 1,998,867,031 and including warranty reserves of \$ 30,405,803 and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) | 5,022,656,561                  | 4,835,071,131                   |
| 10. Advance premium  | 111,242,982                    | 99,262,167                      |
| 11. Dividends declared and unpaid:   |                                |                                 |
| 11.1 Stockholders  |                                |                                 |
| 11.2 Policyholders   | 5,984,753                      | 5,675,374                       |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)   | 966,716,572                    | 640,091,501                     |
| 13. Funds held by company under reinsurance treaties   | 1,452,142                      | 1,666,243                       |
| 14. Amounts withheld or retained by company for account of others  | 660,875,264                    | 689,816,331                     |
| 15. Remittances and items not allocated  | 163,801,006                    | 149,634,975                     |
| 16. Provision for reinsurance  | 20,410,663                     | 20,410,663                      |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates  |                                | 2,021                           |
| 18. Drafts outstanding   | 12,179                         | 2,156                           |
| 19. Payable to parent, subsidiaries and affiliates   | 413,583,529                    | 114,075,428                     |
| 20. Derivatives  | 174,694,515                    | 149,202,810                     |
| 21. Payable for securities   | 95,482,832                     | 7,127,054                       |
| 22. Payable for securities lending   | 48,873,278                     | 81,208,594                      |
| 23. Liability for amounts held under uninsured plans   |                                |                                 |
| 24. Capital notes \$ and interest thereon \$   |                                |                                 |
| 25. Aggregate write-ins for liabilities  | 1,619,004,723                  | 1,493,249,072                   |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)  | 18,285,672,890                 | 17,899,248,779                  |
| 27. Protected cell liabilities   |                                |                                 |
| 28. Total liabilities (Lines 26 and 27)  | 18,285,672,890                 | 17,899,248,779                  |
| 29. Aggregate write-ins for special surplus funds  |                                | 2,250,000                       |
| 30. Common capital stock   |                                |                                 |
| 31. Preferred capital stock  |                                |                                 |
| 32. Aggregate write-ins for other than special surplus funds   |                                | 444,947,946                     |
| 33. Surplus notes  | 2,132,130,155                  | 2,200,000,000                   |
| 34. Gross paid in and contributed surplus  |                                |                                 |
| 35. Unassigned funds (surplus)   | 9,134,119,085                  | 8,647,505,798                   |
| 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)   | 11,266,249,240                 | 11,294,703,744                  |
| 38. Totals (Page 2, Line 28, Col. 3)   | 29,551,922,130                 | 29,193,952,523                  |
| DETAILS OF WRITE-INS   |                                |                                 |
| 2501. Accrued interest payable on surplus notes  | 25,012,500                     | 32,812,500                      |
| 2502. Agent's security fund reserves   | 1,131,526,708                  | 1,144,736,514                   |
| 2503. Contingent suit liabilities  | 6,989,708                      | 8,326,628                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page  | 455,475,807                    | 307,373,430                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)  | 1,619,004,723                  | 1,493,249,072                   |
| 2901. Capital fund required by Colorado statute  |                                | 1,250,000                       |
| 2902. Capital fund required by Minnesota statute   |                                | 1,000,000                       |
| 2903.  |                                |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page  |                                |                                 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)  |                                | 2,250,000                       |
| 3201. Amortized discount of surplus notes  |                                | (78,372,635)                    |
| 3202. SSAP 10 DTA  |                                | 523,320,581                     |
| 3203.  |                                |                                 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page  |                                |                                 |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)  |                                | 444,947,946                     |

STATEMENT OF INCOME

|   | 1                       | 2                     | 3                               |
|---|-------------------------|-----------------------|---------------------------------|
|   | Current<br>Year to Date | Prior Year<br>to Date | Prior Year Ended<br>December 31 |
| UNDERWRITING INCOME   |                         |                       |                                 |
| 1. Premiums earned:   |                         |                       |                                 |
| 1.1 Direct (written \$ 2,722,558,382 )  | 2,735,820,521           | 2,903,764,811         | 3,841,806,527                   |
| 1.2 Assumed (written \$ 10,348,534,166 )  | 9,899,297,997           | 9,420,827,280         | 12,610,681,224                  |
| 1.3 Ceded (written \$ 3,614,423,128 )   | 3,365,985,219           | 3,170,898,566         | 4,234,651,950                   |
| 1.4 Net (written \$ 9,456,669,420 )   | 9,269,133,299           | 9,153,693,525         | 12,217,835,801                  |
| DEDUCTIONS:   |                         |                       |                                 |
| 2. Losses incurred (current accident year \$ 5,676,885,918 ):   |                         |                       |                                 |
| 2.1 Direct  | 1,387,115,008           | 1,688,325,039         | 2,143,030,900                   |
| 2.2 Assumed   | 6,085,789,729           | 6,606,236,753         | 8,461,219,005                   |
| 2.3 Ceded   | 1,908,044,537           | 2,071,802,779         | 2,571,512,228                   |
| 2.4 Net   | 5,564,860,200           | 6,222,759,013         | 8,032,737,677                   |
| 3. Loss adjustment expenses incurred  | 1,005,763,827           | 1,033,988,797         | 1,393,613,648                   |
| 4. Other underwriting expenses incurred   | 3,245,953,503           | 3,138,856,471         | 4,159,072,125                   |
| 5. Aggregate write-ins for underwriting deductions  |                         |                       | 110,549                         |
| 6. Total underwriting deductions (Lines 2 through 5)  | 9,816,577,530           | 10,395,604,281        | 13,585,533,999                  |
| 7. Net income of protected cells  |                         |                       |                                 |
| 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)   | (547,444,231)           | (1,241,910,756)       | (1,367,698,198)                 |
| INVESTMENT INCOME   |                         |                       |                                 |
| 9. Net investment income earned   | 691,713,365             | 195,107,450           | 300,596,085                     |
| 10. Net realized capital gains (losses) less capital gains tax of \$ (1,141,706)  | (47,595,252)            | (102,390,648)         | (80,015,284)                    |
| 11. Net investment gain (loss) (Lines 9 + 10)   | 644,118,113             | 92,716,802            | 220,580,801                     |
| OTHER INCOME  |                         |                       |                                 |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 1,002,305 amount charged off \$ 45,387,283 )                   | (44,384,978)            | (40,921,095)          | (53,445,640)                    |
| 13. Finance and service charges not included in premiums  | 106,169,697             | 110,368,597           | 146,155,418                     |
| 14. Aggregate write-ins for miscellaneous income  | (16,837,557)            | 34,716,592            | 52,610,948                      |
| 15. Total other income (Lines 12 through 14)  | 44,947,162              | 104,164,094           | 145,320,726                     |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)     | 141,621,044             | (1,045,029,860)       | (1,001,796,671)                 |
| 17. Dividends to policyholders  | 5,926,802               | 4,659,970             | 7,020,594                       |
| 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) | 135,694,242             | (1,049,689,830)       | (1,008,817,265)                 |
| 19. Federal and foreign income taxes incurred   | (38,953,148)            | (89,270,647)          | (114,286,969)                   |
| 20. Net income (Line 18 minus Line 19)(to Line 22)  | 174,647,390             | (960,419,183)         | (894,530,296)                   |
| CAPITAL AND SURPLUS ACCOUNT   |                         |                       |                                 |
| 21. Surplus as regards policyholders, December 31 prior year  | 11,294,703,744          | 11,490,538,015        | 11,490,538,015                  |
| 22. Net income (from Line 20)   | 174,647,390             | (960,419,183)         | (894,530,296)                   |
| 23. Net transfers (to) from Protected Cell accounts   |                         |                       |                                 |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 178,535,978  | (396,426,082)           | 142,476,702           | 105,453,348                     |
| 25. Change in net unrealized foreign exchange capital gain (loss)   | 347,905                 | (973,036)             | (727,399)                       |
| 26. Change in net deferred income tax   | 121,319,039             | 374,038,278           | 393,883,197                     |
| 27. Change in nonadmitted assets  | 562,118,460             | (248,116,892)         | (159,201,116)                   |
| 28. Change in provision for reinsurance   |                         |                       | 4,748,898                       |
| 29. Change in surplus notes   | 10,502,791              |                       |                                 |
| 30. Surplus (contributed to) withdrawn from protected cells   |                         |                       |                                 |
| 31. Cumulative effect of changes in accounting principles   | 23,508,926              | (432,864)             | (432,864)                       |
| 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   | (524,472,933)           | 72,743,207            | 354,971,961                     |
| 38. Change in surplus as regards policyholders (Lines 22 through 37)  | (28,454,504)            | (620,683,788)         | (195,834,271)                   |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)   | 11,266,249,240          | 10,869,854,227        | 11,294,703,744                  |
| DETAILS OF WRITE-INS  |                         |                       |                                 |
| 0501. Loss based assessment payables  |                         |                       | 110,549                         |
| 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)  |                         |                       | 110,549                         |
| 1401. Change in contingent suit liabilities   | 1,336,921               | 716,327               | 2,221,422                       |
| 1402. Merger related expenses   | (34,721,430)            | (8,000,000)           | (5,287,246)                     |
| 1403. Miscellaneous accrued expense   |                         |                       | 137,120                         |
| 1498. Summary of remaining write-ins for Line 14 from overflow page   | 16,546,952              | 42,000,265            | 55,539,652                      |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)   | (16,837,557)            | 34,716,592            | 52,610,948                      |
| 3701. Amortized discount of surplus notes   |                         | 9,791,612             | 19,682,871                      |
| 3702. Change in surplus – SRP additional minimum liabilities  |                         |                       | 179,536,897                     |
| 3703. Goodwill amortization   | (1,152,352)             | (3,587,983)           | (4,020,115)                     |
| 3798. Summary of remaining write-ins for Line 37 from overflow page   | (523,320,581)           | 66,539,578            | 159,772,308                     |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)   | (524,472,933)           | 72,743,207            | 354,971,961                     |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

CASH FLOW

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 8,816,811,881                | 9,321,137,754              | 13,036,813,357                       |
| 2. Net investment income .....  | 732,609,142                  | 323,390,149                | 373,796,445                          |
| 3. Miscellaneous income .....   | 73,280,054                   | 75,633,170                 | 95,789,991                           |
| 4. Total (Lines 1 to 3) .....   | 9,622,701,076                | 9,720,161,073              | 13,506,399,793                       |
| 5. Benefit and loss related payments .....  | 6,019,889,543                | 6,125,634,679              | 8,198,925,439                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 4,418,128,342                | 4,256,915,589              | 5,518,132,242                        |
| 8. Dividends paid to policyholders .....  | 5,617,422                    | 3,948,264                  | 5,794,809                            |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... (10,933,152) tax on capital<br>gains (losses) .....    | (131,022,845)                | (33,981,300)               | (42,161,107)                         |
| 10. Total (Lines 5 through 9) .....   | 10,312,612,462               | 10,352,517,233             | 13,680,691,383                       |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | (689,911,386)                | (632,356,160)              | (174,291,590)                        |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 1,424,784,240                | 2,112,281,594              | 2,686,860,205                        |
| 12.2 Stocks .....   | 89,697,732                   | 65,872,360                 | 288,343,477                          |
| 12.3 Mortgage loans .....   | 94,450,118                   | 164,469,950                | 216,554,164                          |
| 12.4 Real estate .....  | 2,490,284                    | 5,969,630                  | 10,166,250                           |
| 12.5 Other invested assets .....  | 223,739,246                  | 507,954,243                | 436,508,625                          |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | (2,180)                      | (1,761)                    | (1,906)                              |
| 12.7 Miscellaneous proceeds .....   | 109,803,508                  | (1,158,162)                | 243,983,584                          |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 1,944,962,948                | 2,855,387,853              | 3,882,414,399                        |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 777,995,320                  | 642,823,353                | 1,006,482,946                        |
| 13.2 Stocks .....   | 888,273,799                  | 32,152,953                 | 39,633,495                           |
| 13.3 Mortgage loans .....   | 69,713,693                   | 39,559,360                 | 69,592,478                           |
| 13.4 Real estate .....  | 84,706,749                   | 61,579,259                 | 119,501,366                          |
| 13.5 Other invested assets .....  | 438,071,502                  | 842,803,138                | 1,066,842,686                        |
| 13.6 Miscellaneous applications .....   | 101,281,313                  | 248,300,717                | 52,894,200                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 2,360,042,376                | 1,867,218,780              | 2,354,947,171                        |
| 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) .....   | (415,079,428)                | 988,169,073                | 1,527,467,228                        |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....   |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock .....   |                              |                            |                                      |
| 16.3 Borrowed funds .....   | 32,681,737                   | 57,732                     | 59,143                               |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....   |                              |                            |                                      |
| 16.5 Dividends to stockholders .....  |                              |                            |                                      |
| 16.6 Other cash provided (applied) .....  | 724,713,042                  | (326,899,260)              | (1,188,024,969)                      |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 757,394,779                  | (326,841,528)              | (1,187,965,826)                      |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....                   | (347,596,035)                | 28,971,386                 | 165,209,812                          |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 440,621,101                  | 275,411,289                | 275,411,289                          |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 93,025,066                   | 304,382,675                | 440,621,101                          |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

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

C. Accounting Policies

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

With the exception of Nationwide Corporation, 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 September 30, 2012 was \$1.7 billion of which \$850.9 million was nonadmitted because total unamortized goodwill exceeded 10% of adjusted policyholders' surplus as of the end of the prior quarter.

Nationwide Corporation is an unaudited, downstream, noninsurance holding company consisting of Nationwide Financial Services, Inc. (NFS), NWD Management Research Trust, Nationwide Global Holdings, and Nationwide Better Health. In accordance with the "look through" provisions of SSAP No. 97, *Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88*, valuation of the admitted investment in Nationwide Corporation is based on the individual audited SCA entities owned by Nationwide Corporation, which is currently NFS. Additionally, all non-affiliated liabilities, commitments, contingencies, guarantees or obligations of Nationwide Corporation are reflected in its carrying value. The unaudited assets of Nationwide Corporation and the unaudited SCA entities of Nationwide Corporation, both of which are immaterial, are non-admitted.

Note 2 - Accounting Changes and Corrections of Errors

On January 1, 2012, the Company adopted a new standard, SSAP No. 101, Income Taxes, which supersedes SSAP No. 10R, Income Taxes Revised - A Temporary Replacement of SSAP No. 10. The standard applies a 'more likely than not' threshold for the recognition of federal and foreign tax loss contingencies and establishes a new framework for determining the admissibility of deferred tax assets (DTA). The difference between the recalculated amounts as of January 1, 2012, and the amount actually reported in the prior year financial statements is treated as a change in accounting principle in accordance with SSAP No. 3, Accounting Changes and Corrections of Errors. The cumulative effect of this change in accounting principle resulted in a \$23,508,926 increase in unassigned funds as of January 1, 2012.

Note 3 - Business Combinations and Goodwill

On May 1, 2012, Harleysville Mutual Insurance Company ("Harleysville") merged with and into the Company, with the Company as the surviving company. The Company acquired all of the publicly held shares of common stock of Harleysville Group Inc. ("HGI"), making HGI a wholly-owned subsidiary of the Company. The merger of Harleysville into the Company was accounted for as a statutory merger. The Company's acquisition of all the publicly held shares of common stock of HGI was accounted for as a statutory purchase. Both the statutory merger and the statutory purchase qualify as tax-free transactions.

The financial information contained in this statement includes the balances and results of operations of Harleysville for the nine months ended September 30, 2012. In addition, the 2011 balances and results of operations have been restated to reflect the statutory merger. The Company did not change the 2011 admissibility of assets due to the increased surplus value of the merged entities or recompute the admissibility of deferred tax assets due to the combined results of the merged entities.

Harleysville, based in Harleysville, Pennsylvania, increases the Company's commercial lines book of business and expands the national, independent agency distribution network.

A. Statutory Purchase Method

HGI is a non-insurance holding company that directly owns six insurance subsidiaries.

The cost of the acquisition was \$836.8 million, resulting in goodwill of \$588.9 million. Goodwill is amortized over a period of ten years. The Company recognized \$24.5 million of amortization expense during the period ended September 30, 2012 related to the purchase of HGI common stock. The unamortized goodwill balance of \$564.4 million was nonadmitted at September 30, 2012.

B. Statutory Mergers

There were no shares of stock issued in the merger transaction.

Pre-merger separate company revenue, net income, and other surplus adjustments for the four months ended April 30, 2012 are (in millions):

|              | Revenue   | Net Income | Other Surplus<br>Adjustments |
|--------------|-----------|------------|------------------------------|
| The Company  | \$4,018.9 | \$510.6    | (\$57.5)                     |
| Harleysville | \$94.3    | (\$36.5)   | \$59.8                       |

NOTES TO FINANCIAL STATEMENTS

Of the restated prior year amounts for the nine months ended September 30, 2011, separate company revenue, net income, and other surplus adjustments are (in millions):

|              | Revenue   | Net Income | Other Surplus<br>Adjustments |
|--------------|-----------|------------|------------------------------|
| The Company  | \$8,926.4 | (\$936.1)  | \$374.9                      |
| Harleysville | \$227.3   | (\$24.3)   | (\$35.2)                     |

No adjustments were recorded directly to surplus for any entity that previously did not prepare statutory statements.

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. The following table summarizes by quarter other-than-temporary impairments for loan-backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table:

|   | (1)<br>Amortized Cost<br>Basis Before<br>Other-than-<br>Temporary<br>Impairment | (2)<br>Other-than-<br>Temporary<br>Impairment<br>Recognized in<br>Loss | (3)<br><br>Fair Value<br>1 - 2 |
|---|---|--|--------------------------------|
| OTTI recognized 1st Quarter   |   |  |                                |
| a. Intent to Sell   | \$ 6,545,967  | \$ 3,291,878   | \$ 3,254,090                   |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ -  | \$ -   | \$ -                           |
| c. Total 1st Quarter  | \$ 6,545,967  | \$ 3,291,878   | \$ 3,254,090                   |
| OTTI recognized 2nd Quarter   |   |  |                                |
| d. Intent to Sell   | \$ -  | \$ -   | \$ -                           |
| e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ -  | \$ -   | \$ -                           |
| f. Total 2nd Quarter  | \$ -  | \$ -   | \$ -                           |
| OTTI recognized 3rd Quarter   |   |  |                                |
| g. Intent to Sell   | \$ -  | \$ -   | \$ -                           |
| h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ -  | \$ -   | \$ -                           |
| i. Total 3rd Quarter  | \$ -  | \$ -   | \$ -                           |
| OTTI recognized 4th Quarter   |   |  |                                |
| j. Intent to Sell   | \$ -  | \$ -   | \$ -                           |
| k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | \$ -  | \$ -   | \$ -                           |
| l. Total 4th Quarter  | \$ -  | \$ -   | \$ -                           |
| m. Annual Aggregate Total   |   | \$ 3,291,878   |                                |

NOTES TO FINANCIAL STATEMENTS

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<br>Before Current<br>Period OTTI | Present Value of<br>Projected Cash<br>Flow s | Recognized Other-<br>Than-Temporary<br>Impairment | Amortized Cost<br>After Other-Than-<br>Temporary<br>Impairment | Fair Value at time<br>of OTTI | Date of Financial<br>Statement Where<br>Reported |
| 32052EAA7 | \$ 4,881,460                                    | \$ 4,633,413                                 | \$ 248,048  | \$ 4,633,413   | \$ 3,912,942                  | Q3'12  |
| 93363PAA8 | \$ 2,298,041                                    | \$ 2,235,576                                 | \$ 62,465   | \$ 2,235,576   | \$ 1,932,640                  | Q3'12  |
| 12638PAB5 | \$ 5,172,570                                    | \$ 4,507,216                                 | \$ 665,355  | \$ 4,507,216   | \$ 3,419,176                  | Q2'12  |
| 39539MAA7 | \$ 6,162,416                                    | \$ 6,086,522                                 | \$ 75,894   | \$ 6,086,522   | \$ 3,981,538                  | Q2'12  |
| 761143AD8 | \$ 4,248,695                                    | \$ 4,010,019                                 | \$ 238,676  | \$ 4,010,019   | \$ 3,116,273                  | Q2'12  |
| 93363PAA8 | \$ 2,539,600                                    | \$ 2,420,549                                 | \$ 119,052  | \$ 2,420,549   | \$ 1,820,996                  | Q2'12  |
| 12566UAN4 | \$ 4,170,984                                    | \$ 3,745,625                                 | \$ 425,359  | \$ 3,745,625   | \$ 3,207,254                  | Q1 '12   |
| 12668AYS8 | \$ 1,755,313                                    | \$ 1,475,233                                 | \$ 280,080  | \$ 1,475,233   | \$ 1,240,594                  | Q1 '12   |
| 02150FAA8 | \$ 2,147,522                                    | \$ 1,956,089                                 | \$ 191,433  | \$ 1,956,089   | \$ 1,561,427                  | Q4'11  |
| 74041EAC9 | \$ 58,263                                       | \$ 0   | \$ 58,263   | \$ 0   | \$ 0                          | Q4'11  |
| 75903AAD9 | \$ 10,032                                       | \$ 0   | \$ 10,032   | \$ 0   | \$ (0)                        | Q4'11  |
| 761143AD8 | \$ 4,707,759                                    | \$ 4,451,646                                 | \$ 256,114  | \$ 4,451,646   | \$ 3,479,950                  | Q4'11  |
| 872227AA1 | \$ 6,989,970                                    | \$ 6,654,706                                 | \$ 335,265  | \$ 6,654,706   | \$ 4,643,261                  | Q4'11  |
| 01448YAE3 | \$ 904,102                                      | \$ 629,531                                   | \$ 274,571  | \$ 629,531   | \$ 285,273                    | Q3 '11   |
| 126694WE4 | \$ 7,668,432                                    | \$ 7,173,412                                 | \$ 495,020  | \$ 7,173,412   | \$ 4,600,079                  | Q3 '11   |
| 32052EAA7 | \$ 5,553,827                                    | \$ 5,249,995                                 | \$ 303,831  | \$ 5,249,995   | \$ 3,803,478                  | Q3 '11   |
| 39539MAA7 | \$ 7,060,981                                    | \$ 6,804,884                                 | \$ 256,097  | \$ 6,804,884   | \$ 4,634,557                  | Q3 '11   |
| 61748HLC3 | \$ 11,735,039                                   | \$ 11,321,889                                | \$ 413,150  | \$ 11,321,889  | \$ 8,598,886                  | Q3 '11   |
| 75115LAA5 | \$ 6,887,687                                    | \$ 6,077,014                                 | \$ 810,673  | \$ 6,077,014   | \$ 4,269,666                  | Q3 '11   |
| 761143AD8 | \$ 4,803,668                                    | \$ 4,738,341                                 | \$ 65,328   | \$ 4,738,341   | \$ 3,541,803                  | Q3 '11   |
| 872227AA1 | \$ 7,729,724                                    | \$ 7,592,911                                 | \$ 136,813  | \$ 7,592,911   | \$ 5,346,141                  | Q3 '11   |
| 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   |
| 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   |
| 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   |
| 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   |
| 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   |
| 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   |



NOTES TO FINANCIAL STATEMENTS

| (1)       | (2)   | (3)  | (4)   | (5)  | (6)                           | (7)  |
|-----------|---|--|---|--|-------------------------------|--|
| CUSIP     | Amortized Cost<br>Before Current<br>Period OTTI | Present Value of<br>Projected Cash<br>Flow s | Recognized Other-<br>Than-Temporary<br>Impairment | Amortized Cost<br>After Other-Than-<br>Temporary<br>Impairment | Fair Value at time<br>of OTTI | Date of Financial<br>Statement Where<br>Reported |
| 01448YAE3 | \$ 3,163,245                                    | \$ 3,664,500                                 | \$ (501,225)                                      | \$ 3,664,500   | \$ 836,966                    | 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     |   |  | \$ 32,270,408                                     |  |                               |  |

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

\$ (186,043)

2.

12 Months or Longer

\$ (87,685,818)

b.

The aggregate related fair value of securities w ith unrealized losses:

1.

Less than 12 Months

\$ 32,158,876

2.

12 Months or Longer

\$ 272,667,299

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, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

E.

Repurchase Agreements and Securities Lending Transactions

No change.

F.

Real Estate

No change.

G.

Low-Income Housing Tax Credits

No change.

**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 September 27, 2012, the Company settled its outstanding note payable to the Pennsylvania-domiciled Harleysville insurance companies for \$365 million, which was related to the May 1, 2012 amendment of the intercompany reinsurance pooling agreement.

6.3

## NOTES TO FINANCIAL STATEMENTS

On September 26, 2012, the Company made a capital contribution of \$20 million to Harleysville Worcester Insurance Company via HGI.

On September 14, 2012, the Company entered into a promissory note receivable in the amount of \$83.2 million from HGI. Interest accrues from the note origination date until the date of repayment on the outstanding principal balance at a per annum rate equal to LIBOR plus 1.25%. The loan matures on December 12, 2012.

On July 12, 2012, the Company extended a loan in the amount of \$46 million to HGI. Interest accrues from the loan origination date until the date of repayment on the outstanding principal balance at a per annum rate equal to LIBOR plus 1.25%.

On April 27, 2012, the Company received extraordinary dividends of \$25 million from Nationwide Insurance Company of Florida.

On April 25, 2012, the Company received ordinary dividends of \$6 million from Allied Property & Casualty Insurance Company, \$45 million from AMCO Insurance Company, \$10 million from Crestbrook Insurance Company, \$2.5 million from Nationwide Assurance Company, \$45 million from Scottsdale Insurance Company, \$6 million from Victoria Fire & Casualty Company.

On March 29, 2012, the Company made a capital contribution of \$57 million to Nationwide Realty Investors.

On March 26, 2012, the Company received ordinary dividends of \$6 million from Nationwide Agribusiness Insurance Company, an affiliate.

### **Note 11 – Debt**

- A. Debt consists of the following obligations as of September 30, 2012:

On August 27, 2012, the Company entered into a promissory note payable in the amount of \$12.2 million to Harleysville Lake States Insurance Company (Lake States). Interest accrues from the note origination date until the date of repayment on the outstanding principal balance at a per annum rate equal to LIBOR plus 1.5%. The loan matures on April 15, 2013. The purpose of this note was to settle the Company's intercompany payable to Lake States related to the portfolio transfer which resulted from the May 1, 2012 change in the Harleysville subsidiaries' intercompany reinsurance pooling agreement.

On August 15, 2012, the Company entered into a promissory note payable in the amount of \$20.4 million to Harleysville Insurance Company of New Jersey. Interest accrues from the note origination date until the date of repayment on the outstanding principal balance at a per annum rate equal to LIBOR plus 1.25%. The loan matures on April 15, 2013. The purpose of this note was to settle the Company's intercompany payable to Harleysville Insurance Company of New Jersey related to the portfolio transfer which resulted from the May 1, 2012 change in the Harleysville subsidiaries' intercompany reinsurance pooling agreement.

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

On May 1, 2012, the Company became the plan sponsor for the HGI defined benefit pension plan and the HGI Retirement Savings Plus Plan.

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

No change.

### **Note 14 – Contingencies**

On March 28, 2012, the Company guaranteed the indebtedness of an unconsolidated affiliate, COLHOC Limited Partnership (COLHOC), for a \$65 million credit facility that matures on March 28, 2015. Pursuant to the terms of this guarantee, the Company along with another affiliated party would be required to pay JP Morgan Chase Bank in the event of default by COLHOC. The Company's assessed performance risk of the guarantee is low. However, if an action is required, the impact to the Company's statutory financial position would be immaterial.

### **Note 15 – Leases**

No change.

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

No change.

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

- A. Transfers of Receivables Reported as Sales

No change.

- B. Transfers and Servicing of Financial Assets

No change.

- C. Wash Sales

Not applicable.

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

No change.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

The Company categorizes its assets and liabilities 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 and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

*Level 2.* Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means.

*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.

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services’ methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services. Broker quotes are considered unobservable inputs, and these bonds are classified accordingly in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased 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 certain bonds not valued using independent services or broker quotes, a corporate pricing matrix or internally developed pricing model is most often used. The corporate pricing matrix is developed using private spreads for bonds with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that security. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy.

The following table summarizes assets and liabilities reported at fair value as of September 30, 2012:

|  | Level 1               | Level 2                 | Level 3              | Total                   |
|--|-----------------------|-------------------------|----------------------|-------------------------|
| <b>Assets at Fair Value</b>            |                       |                         |                      |                         |
| U.S. Government bonds                  | -                     | -                       | -                    | -                       |
| States, Territories and Possessions    | -                     | -                       | -                    | -                       |
| Political subdivisions                 | -                     | -                       | -                    | -                       |
| Special revenues                       | -                     | -                       | -                    | -                       |
| Hybrid Securities                      | -                     | -                       | -                    | -                       |
| Credit tenant loans                    | -                     | -                       | -                    | -                       |
| Industrial & Misc.                     | -                     | 219,706,187             | 38,265,107           | 257,971,294             |
| <b>Total Bonds</b>                     | <b>\$ -</b>           | <b>\$ 219,706,187</b>   | <b>\$ 38,265,107</b> | <b>\$ 257,971,294</b>   |
| Sec Lending                            | -                     | 8,981,624               | -                    | 8,981,624               |
| Preferred Stocks                       | -                     | 178,000                 | 88,764               | 266,764                 |
| Common Stocks                          | 29,929,012            | -                       | 5,247,382            | 35,176,394              |
| Loans held for sale                    | -                     | -                       | 33,355,906           | 33,355,906              |
| Separate Account Assets                | -                     | -                       | -                    | -                       |
| Derivative Assets                      | 3,263,281             | 82,216,877              | -                    | 85,480,158              |
| <b>Total Assets at Fair Value</b>      | <b>\$ 33,192,293</b>  | <b>\$ 311,082,688</b>   | <b>\$ 76,957,159</b> | <b>\$ 421,232,140</b>   |
| <b>Liabilities at Fair Value</b>       |                       |                         |                      |                         |
| Derivatives Liabilities                | (4,634,801)           | (160,767,645)           | -                    | (165,402,446)           |
| <b>Total Liabilities at Fair Value</b> | <b>\$ (4,634,801)</b> | <b>\$ (160,767,645)</b> | <b>\$ -</b>          | <b>\$ (165,402,446)</b> |

NOTES TO FINANCIAL STATEMENTS

The following table summarizes changes in fair value measurements for which the Company used significant unobservable inputs (Level 3) to determine fair value for the nine months ended September 30, 2012:

|                                     | Balance as of<br>12/31/2011 | Gain/Loss        |                          | Activity During the Period |             |                        |                   | Transfers<br>Into Level 3 | Transfers Out<br>of Level 3 | Balance as of<br>09/30/2012 |
|-------------------------------------|-----------------------------|------------------|--------------------------|----------------------------|-------------|------------------------|-------------------|---------------------------|-----------------------------|-----------------------------|
|                                     |                             | In Earnings      | Unrealized in<br>Surplus | Purchases                  | Issuances   | Sales                  | Settlements       |                           |                             |                             |
| <b>Assets at Fair Value</b>         |                             |                  |                          |                            |             |                        |                   |                           |                             |                             |
| U.S. Government bonds               | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| States, Territories and Possessions | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| Political subdivisions              | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| Special revenues                    | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| Hybrid Securities                   | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| Credit tenant loans                 | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| Industrial & Misc.                  | 55,459,055                  | 88,543           | (8,070)                  | 1,924,251                  | -           | (28,114,738)           | 267,867           | 9,783,595                 | (1,135,396)                 | 38,265,107                  |
| <b>Total Bonds</b>                  | <b>\$ 55,459,055</b>        | <b>\$ 88,543</b> | <b>\$ (8,070)</b>        | <b>\$ 1,924,251</b>        | <b>\$ -</b> | <b>\$ (28,114,738)</b> | <b>\$ 267,867</b> | <b>\$ 9,783,595</b>       | <b>\$ (1,135,396)</b>       | <b>\$ 38,265,107</b>        |
| Sec Lending                         | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| Preferred Stocks                    | 270,855                     | -                | (4,091)                  | -                          | -           | -                      | -                 | -                         | (178,000)                   | 88,764                      |
| Common Stocks                       | 45,911,911                  | -                | 1,091,258                | -                          | -           | -                      | -                 | -                         | (41,755,787)                | 5,247,382                   |
| Loans held for sale                 | 32,681,269                  | -                | 606,227                  | -                          | -           | -                      | 68,409            | -                         | -                           | 33,355,905                  |
| Separate Account Assets             | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| Derivative Assets                   | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| <b>Total Assets at Fair Value</b>   | <b>\$ 134,323,090</b>       | <b>\$ 88,543</b> | <b>\$ 1,685,324</b>      | <b>\$ 1,924,251</b>        | <b>\$ -</b> | <b>\$ (28,114,738)</b> | <b>\$ 336,276</b> | <b>\$ 9,783,595</b>       | <b>\$ (43,069,183)</b>      | <b>\$ 76,957,158</b>        |
| <b>Liabilities</b>                  |                             |                  |                          |                            |             |                        |                   |                           |                             |                             |
| Derivatives Liabilities             | -                           | -                | -                        | -                          | -           | -                      | -                 | -                         | -                           | -                           |
| <b>Total Liabilities</b>            | <b>\$ -</b>                 | <b>\$ -</b>      | <b>\$ -</b>              | <b>\$ -</b>                | <b>\$ -</b> | <b>\$ -</b>            | <b>\$ -</b>       | <b>\$ -</b>               | <b>\$ -</b>                 | <b>\$ -</b>                 |

The following table summarizes changes in fair value measurements for which the Company used significant unobservable inputs (Level 3) to determine fair value for the three months ended September 30, 2012:

|                                     | Balance as of<br>6/30/2012 | Gain/Loss   |                          | Activity During the Period |             |                       |                  | Transfers Into<br>Level 3 | Transfers Out<br>of Level 3 | Balance as of<br>09/30/2012 |
|-------------------------------------|----------------------------|-------------|--------------------------|----------------------------|-------------|-----------------------|------------------|---------------------------|-----------------------------|-----------------------------|
|                                     |                            | In Earnings | Unrealized in<br>Surplus | Purchases                  | Issuances   | Sales                 | Settlements      |                           |                             |                             |
| <b>Assets at Fair Value</b>         |                            |             |                          |                            |             |                       |                  |                           |                             |                             |
| U.S. Government bonds               | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| States, Territories and Possessions | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| Political subdivisions              | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| Special revenues                    | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| Hybrid Securities                   | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| Credit tenant loans                 | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| Industrial & Misc.                  | 31,774,005                 | -           | (2,171,634)              | 1,701,391                  | -           | (2,749,258)           | -                | 9,710,602                 | -                           | 38,265,107                  |
| <b>Total Bonds</b>                  | <b>\$ 31,774,005</b>       | <b>\$ -</b> | <b>\$ (2,171,634)</b>    | <b>\$ 1,701,391</b>        | <b>\$ -</b> | <b>\$ (2,749,258)</b> | <b>\$ -</b>      | <b>\$ 9,710,602</b>       | <b>\$ -</b>                 | <b>\$ 38,265,107</b>        |
| Sec Lending                         | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| Preferred Stocks                    | 266,764                    | -           | -                        | -                          | -           | -                     | -                | -                         | (178,000)                   | 88,764                      |
| Common Stocks                       | 29,494,612                 | -           | 752,770                  | -                          | -           | -                     | -                | -                         | (25,000,000)                | 5,247,382                   |
| Loans held for sale                 | 31,158,201                 | -           | 2,145,263                | -                          | -           | -                     | 52,441           | -                         | -                           | 33,355,905                  |
| Separate Account Assets             | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| Derivative Assets                   | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| <b>Total Assets at Fair Value</b>   | <b>\$ 92,693,582</b>       | <b>\$ -</b> | <b>\$ 726,399</b>        | <b>\$ 1,701,391</b>        | <b>\$ -</b> | <b>\$ (2,749,258)</b> | <b>\$ 52,441</b> | <b>\$ 9,710,602</b>       | <b>\$ (25,178,000)</b>      | <b>\$ 76,957,158</b>        |
| <b>Liabilities</b>                  |                            |             |                          |                            |             |                       |                  |                           |                             |                             |
| Derivatives Liabilities             | -                          | -           | -                        | -                          | -           | -                     | -                | -                         | -                           | -                           |
| <b>Total Liabilities</b>            | <b>\$ -</b>                | <b>\$ -</b> | <b>\$ -</b>              | <b>\$ -</b>                | <b>\$ -</b> | <b>\$ -</b>           | <b>\$ -</b>      | <b>\$ -</b>               | <b>\$ -</b>                 | <b>\$ -</b>                 |

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

The following table summarizes aggregate carrying value and fair value, by level, for all financial instruments, excluding assets and liabilities reported at fair value, as of September 30, 2012:

|   | Carrying Value    | Aggregate Fair<br>Value | Level 1          | Level 2          | Level 3          |
|---|-------------------|-------------------------|------------------|------------------|------------------|
| <b>Assets</b>                                     |                   |                         |                  |                  |                  |
| Bonds   | \$ 8,367,723,849  | \$ 9,365,416,856        | \$ 1,699,793,472 | \$ 7,365,297,876 | \$ 300,325,509   |
| Stocks  | 7,779,699,799     | 8,066,242,996           | 511,039,442      | -                | 7,555,203,554    |
| Mortgage loans                                    | 488,716,592       | 516,032,939             | -                | -                | 516,032,939      |
| Short-term investments                            | 372,760,887       | 372,760,887             | 12,741,821       | 276,771,165      | 83,247,901       |
| Derivative assets                                 | -                 | 5,067,547               | -                | 5,067,547        | -                |
| Policy loans                                      | -                 | -                       | -                | -                | -                |
| Securities lending collateral assets <sup>1</sup> | 32,671,575        | 32,671,575              | -                | 32,671,575       | -                |
| Total Assets                                      | \$ 17,041,572,702 | \$ 18,358,192,800       | \$ 2,223,574,735 | \$ 7,679,808,163 | \$ 8,454,809,903 |
| <b>Liabilities</b>                                |                   |                         |                  |                  |                  |
| Derivative liabilities                            | \$ (5,175,679)    | \$ (6,389,296)          | \$ -             | \$ (6,389,296)   | \$ -             |
| Total Liabilities                                 | \$ (5,175,679)    | \$ (6,389,296)          | \$ -             | \$ (6,389,296)   | \$ -             |
| 1 - Includes non-admitted assets                  |                   |                         |                  |                  |                  |

Note 21 - Other Items

C. Other Disclosures

Effective July 1, 2012, the Nationwide group renewed its Property Per Risk Program on an enterprise-wide basis covering risk underwritten by the Company. The limit on the program was increased by \$25 million, and the new structure is \$115 million excess of \$10 million. HGI was included in this program in layers \$25 million and greater.

Effective July 1, 2012, the HGI renewed its Property Per Risk Program covering risk underwritten by the Company. The retention on the program was increased from \$2 million to \$3 million, and the new structure is \$22 million excess of \$3 million. A portion of the treaty was placed with external reinsurers.

NOTES TO FINANCIAL STATEMENTS

Effective June 1, 2012, the Company renewed its Property Catastrophe Program as follows: South East Regional Tower (covering the states of Delaware, District of Columbia, Georgia, Maryland, Pennsylvania, North Carolina, South Carolina, Virginia, and West Virginia) first layer 63% of \$1,000 million excess of \$500 million; National Tower, first layer 75% of \$250 million excess of \$750 million; second layer 75% of \$250 million excess of \$1,000 million; third layer 75% of \$250 million excess of \$1,250 million; fourth layer 75% of \$377 million excess of \$1,500 million; and fifth layer 80% of \$96 million excess of \$2,104 million.

Coverage on the three year catastrophe bond issued in 2010, Caelus II, changed to 81% of \$227 million excess of \$1,877 million.

Effective June 1, 2012, the Company renewed its agreement with Nationwide Insurance Company of Florida for its Property Catastrophe Program as follows: first layer 10% of \$36.4 million excess of \$14.2 million; second layer 100% of \$71.5 million excess of \$50.6 million.

Note 22 - Events Subsequent

On October 12, 2012, the Company made a capital contribution of \$4 million to Harleysville Life Insurance Company.

At the end of October 2012, Hurricane Sandy impacted the eastern United States. The Company is currently assessing the losses related to this weather event, which may be material tTheo the results of operations.

The Company is also subject to two consolidated class action lawsuits in connection with the transactions with Harleysville and HGI. The parties reached a Memorandum of Understanding to settle the policy holder consolidated lawsuits on July 24, 2012, and the settlement documents were filed with the Court on October 11, 2012. The settlement is subject to court approval and resolution of all appeals. The Company continues to defend the remaining consolidated shareholder lawsuit vigorously.

Subsequent events have been considered through November 6, 2012 for these statutory financial statements which are to be issued November 8, 2012.

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

The reinsurance pooling agreement was amended effective May 1, 2012, to exclude any policy covered by the Harleysville proportional reinsurance agreement.

Effective May 1, 2012, the following companies became a participant in the Harleysville proportional reinsurance agreement ("the Agreement") with the Company (as successor to Harleysville Mutual Insurance Company): Harleysville Preferred Insurance Company (NAIC #35696), Harleysville Insurance Company of New Jersey (NAIC #42900), Harleysville Worcester Insurance Company (NAIC #26182), Harleysville Insurance Company of New York (NAIC #10674), Harleysville Pennland Insurance Company (NAIC #40983), Harleysville Lake States Insurance Company (NAIC #14516), and Harleysville Insurance Company (NAIC #23582).

All lines of business are subject to the proportional reinsurance agreement. The Company is the lead company in the Harleysville Pool. The companies receiving business from the Harleysville Pool are:

|  |     |
|--|-----|
| Nationwide Mutual Insurance Company          | 0%  |
| Harleysville Preferred Insurance Company     | 23% |
| Harleysville Insurance Company of New Jersey | 23% |
| Harleysville Insurance Company of New York   | 2%  |
| Harleysville Worcester Insurance Company     | 26% |
| Harleysville Pennland Insurance Company      | 13% |
| Harleysville Lake States Insurance Company   | 9%  |
| Harleysville Insurance Company               | 4%  |

As of September 30, 2012, the amounts receivable/(payable) from/(to) the Company and all affiliated entities participating in the Agreement are as follows:

| Company                                      | Premiums<br>Receivable | Premiums<br>Payable | Reinsurance<br>Recoverable | Reinsurance<br>Payable | Net Amount Due |
|--|------------------------|---------------------|----------------------------|------------------------|----------------|
| Nationwide Mutual Insurance Company          | 59,691,531             | (76,661,972)        | 66,034,909                 | (43,515,782)           | 5,548,686      |
| Harleysville Preferred Insurance Company     | 17,632,253             | (15,906,579)        | 10,743,146                 | (15,188,029)           | (2,719,209)    |
| Harleysville Insurance Company of New Jersey | 17,632,253             | (6,511,561)         | 6,965,787                  | (15,188,029)           | 2,898,450      |
| Harleysville Pennland Insurance Company      | 9,966,056              | 2,480               | 74,558                     | (8,584,538)            | 1,458,556      |
| Harleysville Worcester Insurance Company     | 19,932,113             | (14,283,137)        | 10,296,838                 | (17,169,076)           | (1,223,262)    |
| Harleysville Insurance Company of New York   | 1,533,239              | (7,476,875)         | 6,483,738                  | (1,320,698)            | (780,596)      |
| Harleysville Lake States Insurance Company   | 6,899,577              | (5,700,642)         | 4,025,396                  | (5,943,142)            | (718,811)      |
| Harleysville Insurance Company               | 3,066,479              | (9,815,215)         | 4,926,318                  | (2,641,396)            | (4,463,814)    |
|  | \$ 136,353,501         | \$ (136,353,501)    | \$ 109,550,690             | \$ (109,550,690)       | \$ -           |

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

NOTES TO FINANCIAL STATEMENTS

**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.

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ] No [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
3.

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

Yes [ ] No [ X ]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

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

Yes [ ] No [ X ]
- 4.2

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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). ....

03/29/2008
- 6.4

By what department or departments?  
OH
- 6.5

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

Yes [ ] No [ ] N/A [ X ]
- 6.6

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

Yes [ ] No [ ] N/A [ X ]
- 7.1

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

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

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

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [ X ] No [ ]
- 8.4

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

| 1<br>Affiliate Name                       | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|-----------------------------|----------|----------|-----------|----------|
| Nationwide Bank .....                     | Columbus, OH .....          | NO       | YES      | NO        | NO       |
| Nationwide Investment Services Corp ..... | Columbus, OH .....          | NO       | NO       | NO        | YES      |
| Nationwide Fund Distributors, LLC .....   | King of Prussia, PA .....   | NO       | NO       | NO        | YES      |
| Nationwide Securities, LLC .....          | Dublin, OH .....            | NO       | NO       | NO        | YES      |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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? (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.

Yes [ X ] No [ ]
- 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:

\$784,645,861
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   | 2  |
|---|---|--|
|   | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds   | \$  | \$   |
| 14.22 Preferred Stock   | \$2,680,000                                 | \$2,725,000                                  |
| 14.23 Common Stock  | \$7,368,372,197                             | \$7,751,974,803                              |
| 14.24 Short-Term Investments  | \$202,470,461                               | \$218,164,951                                |
| 14.25 Mortgage Loans on Real Estate   | \$  | \$   |
| 14.26 All Other   | \$1,258,984,759                             | \$1,867,845,951                              |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$8,832,507,417                             | \$9,840,710,705                              |
| 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.



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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<br>Name of Custodian(s)   | 2<br>Custodian Address   |
|---|--|
| The Bank of New York Mellon .....                                     | 1 Wall Street, New York, NY 10286 .....                                |
| RBC Investor Services Trust (Trademark of Royal Bank of Canada) ..... | 155 Wellington Street West, 2nd Floor Toronto, ON Canada M5V 3L3 ..... |
|   |  |

- 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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s)   | 3<br>Address                                   |
|--------------------------------------|--|--|
| N/A .....                            | Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution ..... | One Nationwide Plaza, 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 ☐ ] N/A ☐ ]

If yes, attach an explanation.

Effective May 1, 2012, the Company became a participant in the Harleysville proportional reinsurance agreement whereby they retain 0% of the pool results. See Note 26 for additional information.
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .....

Yes ☐ ] No ☒ ]

If yes, attach an explanation.
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....

Yes ☐ ] No ☒ ]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? .....

Yes ☒ ] No ☐ ]

4.2 If yes, complete the following schedule:

|  |                  |               | TOTAL DISCOUNT |            |      |         | DISCOUNT TAKEN DURING PERIOD |            |      |          |
|--|------------------|---------------|----------------|------------|------|---------|------------------------------|------------|------|----------|
| 1  | 2                | 3             | 4              | 5          | 6    | 7       | 8                            | 9          | 10   | 11       |
| Line of Business                         | Maximum Interest | Discount Rate | Unpaid Losses  | Unpaid LAE | IBNR | TOTAL   | Unpaid Losses                | Unpaid LAE | IBNR | TOTAL    |
| Non-renewable for stated reasons only .. | 10.3             | 6.610         | 214,200        |            |      | 214,200 | (46,510)                     |            |      | (46,510) |
| TOTAL                                    |                  |               | 214,200        |            |      | 214,200 | (46,510)                     |            |      | (46,510) |

5. Operating Percentages:

- 5.1 A&H loss percent .....

69.000 %
- 5.2 A&H cost containment percent .....

0.000 %
- 5.3 A&H expense percent excluding cost containment expenses .....

41.000 %
- 6.1 Do you act as a custodian for health savings accounts? .....

Yes ☐ ] No ☒ ]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date .....

\$.....
- 6.3 Do you act as an administrator for health savings accounts? .....

Yes ☐ ] No ☒ ]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date .....

\$.....

## SCHEDULE F - CEDED REINSURANCE

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

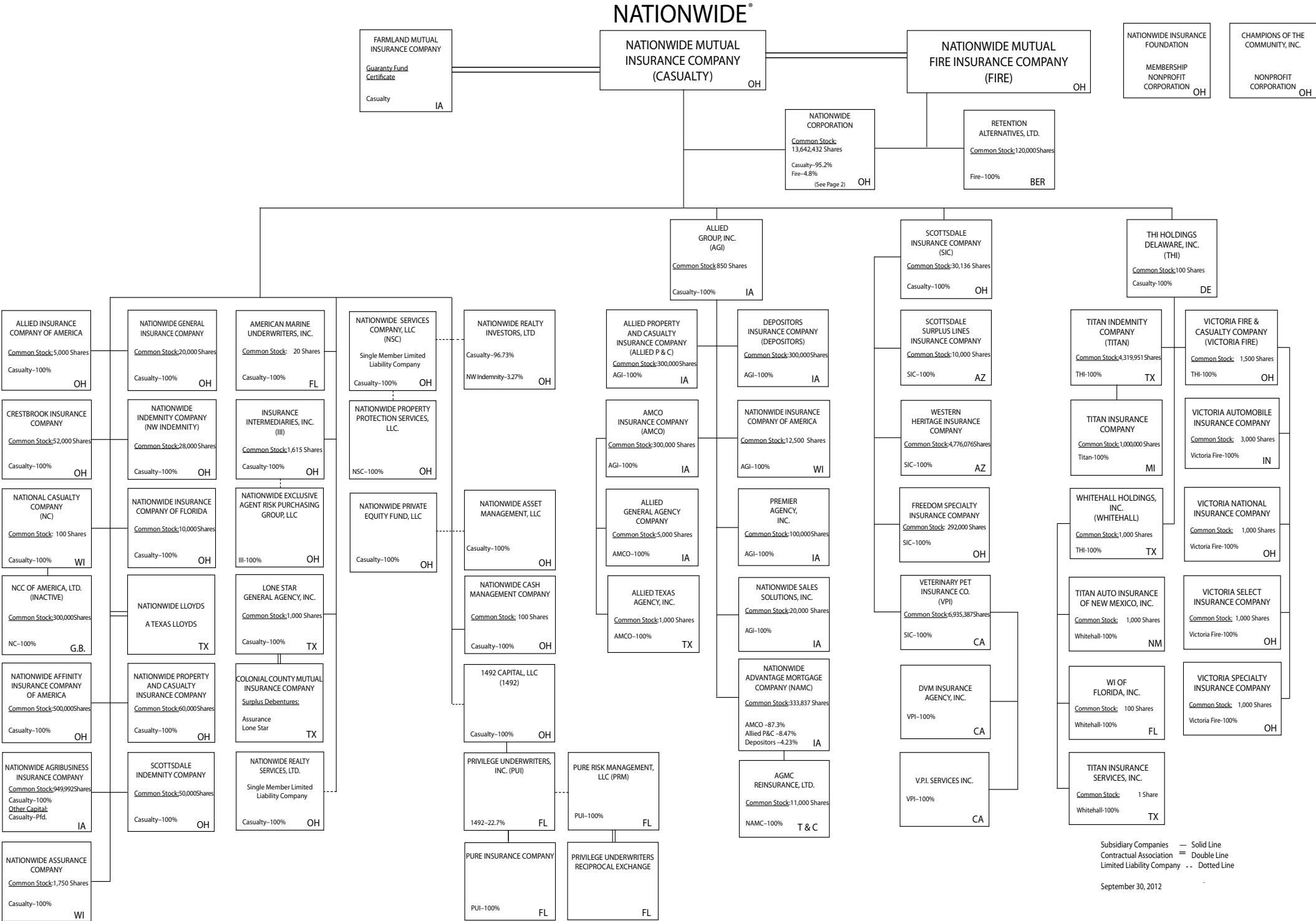
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

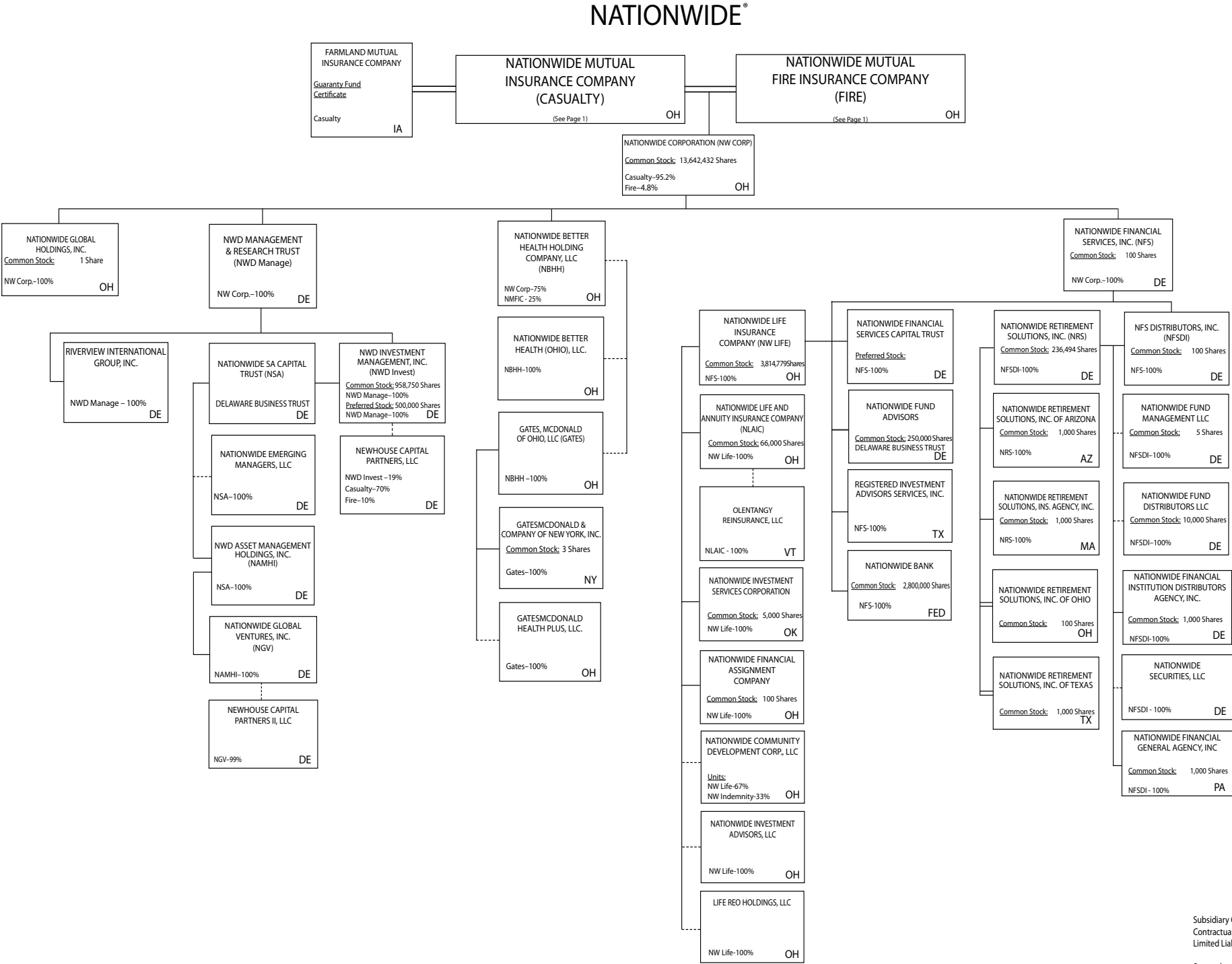
Current Year to Date - Allocated by States and Territories

|                      |   |        | 1             | Direct Premiums Written   |                         | Direct Losses Paid (Deducting Salvage) |                         | Direct Losses Unpaid      |                         |
|----------------------|---|--------|---------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|
|                      |   |        | Active Status | 2<br>Current Year To Date | 3<br>Prior Year To Date | 4<br>Current Year To Date              | 5<br>Prior Year To Date | 6<br>Current Year To Date | 7<br>Prior Year To Date |
| States, etc.         |   |        |               |                           |                         |  |                         |                           |                         |
| 1.                   | Alabama   | AL     | L             | 11,105,269                | 11,557,968              | 5,661,134                              | 13,935,671              | 18,277,679                | 24,044,940              |
| 2.                   | Alaska  | AK     | L             | 155,132                   | 141,952                 | 6,329                                  | 101,315                 | 90,995                    | 17,000                  |
| 3.                   | Arizona   | AZ     | L             | 11,165,723                | 11,245,354              | 5,790,300                              | 9,482,447               | 24,539,157                | 18,762,128              |
| 4.                   | Arkansas  | AR     | L             | 42,160,529                | 49,767,982              | 26,115,183                             | 32,856,131              | 19,428,972                | 24,144,051              |
| 5.                   | California  | CA     | L             | 181,007,111               | 199,435,763             | 81,875,895                             | 90,673,219              | 172,397,924               | 173,425,012             |
| 6.                   | Colorado  | CO     | L             | 16,128,203                | 14,586,418              | 8,585,963                              | 9,545,925               | 18,209,140                | 16,442,236              |
| 7.                   | Connecticut   | CT     | L             | 76,017,449                | 84,027,119              | 52,762,966                             | 57,790,331              | 95,276,041                | 97,078,347              |
| 8.                   | Delaware  | DE     | L             | 76,245,177                | 71,626,551              | 48,023,428                             | 42,117,681              | 70,871,928                | 72,406,564              |
| 9.                   | District of Columbia  | DC     | L             | 7,587,512                 | 8,200,844               | 2,970,300                              | 3,029,299               | 5,378,162                 | 5,451,470               |
| 10.                  | Florida   | FL     | L             | 22,355,815                | 31,193,888              | 35,504,279                             | 28,664,344              | 82,294,431                | 105,944,016             |
| 11.                  | Georgia   | GA     | L             | 19,441,399                | 17,619,531              | 6,675,241                              | 10,218,548              | 17,084,510                | 19,881,500              |
| 12.                  | Hawaii  | HI     | L             | 323,947                   | 285,745                 | 26,866                                 | 79,545                  | 48,385                    | 47,766                  |
| 13.                  | Idaho   | ID     | L             | 6,036,321                 | 5,657,987               | 3,844,333                              | 2,426,338               | 2,261,197                 | 4,806,362               |
| 14.                  | Illinois  | IL     | L             | 15,726,333                | 15,755,350              | 8,405,265                              | 10,186,463              | 16,146,248                | 18,178,028              |
| 15.                  | Indiana   | IN     | L             | 33,328,352                | 29,708,872              | 16,767,099                             | 14,063,322              | 21,821,934                | 23,138,474              |
| 16.                  | Iowa  | IA     | L             | 76,701,242                | 76,890,523              | 43,554,040                             | 50,362,511              | 60,376,413                | 55,672,655              |
| 17.                  | Kansas  | KS     | L             | 33,170,018                | 30,970,701              | 18,646,163                             | 20,587,965              | 24,583,190                | 21,068,636              |
| 18.                  | Kentucky  | KY     | L             | 25,454,174                | 27,913,577              | 19,389,370                             | 13,916,577              | 16,828,634                | 18,923,562              |
| 19.                  | Louisiana   | LA     | L             | 2,569,926                 | 2,318,821               | 199,379                                | 130,133                 | 701,390                   | 768,652                 |
| 20.                  | Maine   | ME     | L             | 1,795,672                 | 1,850,030               | 758,044                                | 1,302,768               | 1,123,631                 | 2,282,014               |
| 21.                  | Maryland  | MD     | L             | 142,063,303               | 155,728,481             | 73,285,080                             | 86,574,962              | 133,634,366               | 160,529,059             |
| 22.                  | Massachusetts   | MA     | L             | 9,496,027                 | 8,583,029               | 3,512,557                              | 6,907,253               | 4,978,616                 | 4,823,231               |
| 23.                  | Michigan  | MI     | L             | 4,310,837                 | 4,015,984               | 2,960,244                              | 2,651,942               | 24,972,427                | 25,060,864              |
| 24.                  | Minnesota   | MN     | L             | 13,938,418                | 13,063,309              | 8,255,954                              | 9,133,818               | 11,881,728                | 13,358,832              |
| 25.                  | Mississippi   | MS     | L             | 29,430,011                | 31,804,900              | 13,315,751                             | 18,417,537              | 19,837,313                | 22,396,098              |
| 26.                  | Missouri  | MO     | L             | 24,837,651                | 23,127,743              | 15,896,035                             | 22,602,228              | 32,319,836                | 28,049,417              |
| 27.                  | Montana   | MT     | L             | 6,595,744                 | 5,633,539               | 3,573,492                              | 2,220,575               | 2,437,794                 | 2,706,414               |
| 28.                  | Nebraska  | NE     | L             | 27,743,588                | 43,248,747              | 16,682,673                             | 14,511,742              | 25,215,377                | 16,532,065              |
| 29.                  | Nevada  | NV     | L             | 10,957,046                | 10,382,576              | 6,861,353                              | 8,738,168               | 14,242,337                | 15,697,459              |
| 30.                  | New Hampshire   | NH     | L             | 9,266,869                 | 10,079,659              | 5,278,258                              | 5,715,009               | 6,997,147                 | 8,181,909               |
| 31.                  | New Jersey  | NJ     | L             | 7,154,449                 | 7,750,710               | 5,566,686                              | 7,272,598               | 70,751,366                | 82,778,912              |
| 32.                  | New Mexico  | NM     | L             | 4,805,778                 | 5,003,250               | 5,567,099                              | 3,085,022               | 5,230,416                 | 4,427,277               |
| 33.                  | New York  | NY     | L             | 96,624,871                | 101,853,505             | 61,231,887                             | 75,725,428              | 128,343,671               | 147,499,692             |
| 34.                  | North Carolina  | NC     | L             | 373,475,201               | 381,894,715             | 206,954,347                            | 287,455,809             | 194,930,561               | 242,111,463             |
| 35.                  | North Dakota  | ND     | L             | 7,033,339                 | 5,839,215               | 3,468,736                              | 4,130,323               | 3,957,316                 | 3,297,306               |
| 36.                  | Ohio  | OH     | L             | 263,018,965               | 273,889,703             | 145,983,906                            | 150,112,935             | 119,343,312               | 123,670,881             |
| 37.                  | Oklahoma  | OK     | L             | 1,835,334                 | 1,589,134               | 1,007,366                              | 1,005,514               | 811,043                   | 737,556                 |
| 38.                  | Oregon  | OR     | L             | 10,474,285                | 10,931,591              | 4,666,818                              | 6,996,447               | 7,155,749                 | 6,795,981               |
| 39.                  | Pennsylvania  | PA     | L             | 322,914,753               | 344,892,963             | 219,547,965                            | 218,158,001             | 680,011,776               | 801,335,356             |
| 40.                  | Rhode Island  | RI     | L             | 35,730,049                | 37,975,209              | 25,986,280                             | 26,100,011              | 25,557,279                | 30,722,517              |
| 41.                  | South Carolina  | SC     | L             | 86,391,467                | 90,543,537              | 43,855,534                             | 52,921,466              | 69,027,603                | 70,796,291              |
| 42.                  | South Dakota  | SD     | L             | 8,451,514                 | 7,197,435               | 4,054,028                              | 3,726,824               | 14,362,535                | 11,419,784              |
| 43.                  | Tennessee   | TN     | L             | 50,121,716                | 53,981,489              | 29,703,694                             | 42,081,658              | 35,810,678                | 40,269,328              |
| 44.                  | Texas   | TX     | L             | 112,040,409               | 127,003,587             | 64,653,763                             | 82,745,857              | 39,735,167                | 47,008,482              |
| 45.                  | Utah  | UT     | L             | 6,272,476                 | 6,133,290               | 2,964,792                              | 4,477,758               | 6,487,286                 | 6,766,584               |
| 46.                  | Vermont   | VT     | L             | 10,971,293                | 11,607,294              | 5,423,033                              | 5,920,679               | 4,727,603                 | 6,238,039               |
| 47.                  | Virginia  | VA     | L             | 224,832,009               | 236,457,174             | 121,448,431                            | 128,566,793             | 155,082,313               | 178,394,216             |
| 48.                  | Washington  | WA     | L             | 13,396,806                | 11,746,231              | 8,099,158                              | 7,116,955               | 9,776,044                 | 12,976,817              |
| 49.                  | West Virginia   | WV     | L             | 128,475,621               | 138,596,165             | 62,168,310                             | 79,205,423              | 76,080,197                | 84,920,436              |
| 50.                  | Wisconsin   | WI     | L             | 13,338,999                | 12,465,937              | 7,516,995                              | 7,138,138               | 26,160,095                | 19,376,188              |
| 51.                  | Wyoming   | WY     | L             | 8,084,250                 | 13,197,296              | 5,352,455                              | 7,502,325               | 5,961,632                 | 7,000,111               |
| 52.                  | American Samoa  | AS     | N             |                           |                         |  |                         |                           |                         |
| 53.                  | Guam  | GU     | N             |                           |                         |  |                         |                           |                         |
| 54.                  | Puerto Rico   | PR     | N             |                           |                         |  |                         |                           |                         |
| 55.                  | U.S. Virgin Islands   | VI     | N             |                           |                         |  |                         | (10)                      | (13)                    |
| 56.                  | Northern Mariana Islands                                      | MP     | N             |                           |                         |  |                         |                           |                         |
| 57.                  | Canada  | CN     | N             |                           |                         |  |                         |                           |                         |
| 58.                  | Aggregate Other Alien   | OT     | XXX           |                           |                         |  |                         |                           |                         |
| 59.                  | Totals  | (a) 51 |               | 2,722,558,382             | 2,876,972,373           | 1,570,404,257                          | 1,790,389,731           | 2,623,560,534             | 2,928,361,965           |
| 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           |                           |                         |  |                         |                           |                         |

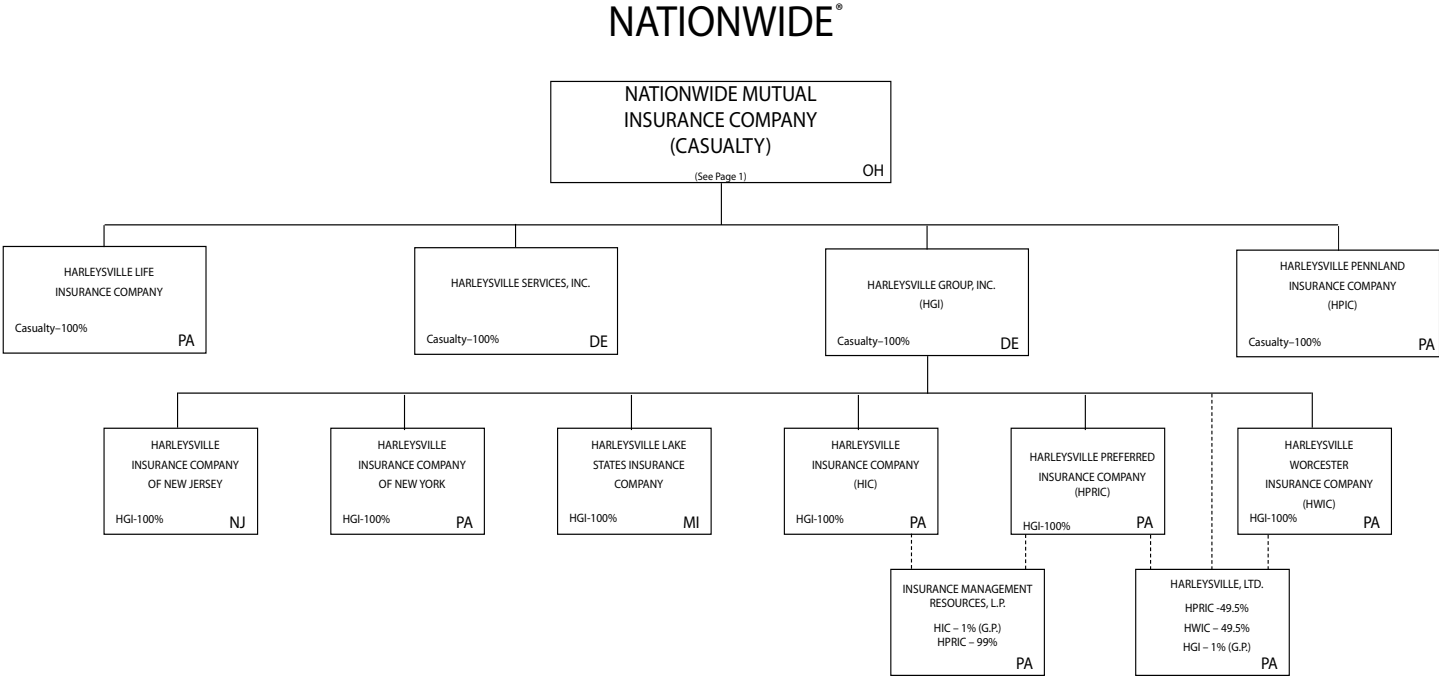
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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





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



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

NATIONWIDE INSURANCE COMPANIES

| NAIC<br>Group<br>Code | Group Name | NAIC<br>Company<br>Code | State of<br>Domicile | Federal ID<br>Number | Name of Company                                  |
|-----------------------|------------|-------------------------|----------------------|----------------------|--|
| 0140                  | Nationwide | 10127                   | OH                   | 27-0114983           | Allied Insurance Company of America              |
| 0140                  | Nationwide | 42579                   | IA                   | 42-1201931           | Allied Property and Casualty Insurance Company   |
| 0140                  | Nationwide | 19100                   | IA                   | 42-6054959           | AMCO Insurance Company                           |
| 0140                  | Nationwide | 29262                   | TX                   | 74-1061659           | Colonial County Mutual Insurance Company         |
| 0140                  | Nationwide | 18961                   | OH                   | 68-0066866           | Crestbrook Insurance Company                     |
| 0140                  | Nationwide | 42587                   | IA                   | 42-1207150           | Depositors Insurance Company                     |
| 0140                  | Nationwide | 13838                   | IA                   | 42-0618271           | Farmland Mutual Insurance Company                |
| 0140                  | Nationwide | 22209                   | OH                   | 75-6013587           | Freedom Specialty Insurance Company              |
| 0140                  | Nationwide | 23582                   | PA                   | 41-0417250           | Harleysville Insurance Company                   |
| 0140                  | Nationwide | 42900                   | NJ                   | 23-2253669           | Harleysville Insurance Company of New Jersey     |
| 0140                  | Nationwide | 10674                   | PA                   | 23-2864924           | Harleysville Insurance Company of New York       |
| 0140                  | Nationwide | 14516                   | MI                   | 38-3198542           | Harleysville Lake States Insurance Company       |
| 0140                  | Nationwide | 64327                   | PA                   | 23-1580983           | Harleysville Life Insurance Company              |
| 0140                  | Nationwide | 40983                   | PA                   | 23-2612951           | Harleysville Pennland Insurance Company          |
| 0140                  | Nationwide | 35696                   | PA                   | 23-2384978           | Harleysville Preferred Insurance Company         |
| 0140                  | Nationwide | 26182                   | PA                   | 04-1989660           | Harleysville Worcester 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 | 13999                   | VT                   | 27-1712056           | Olentangy Reinsurance, LLC                       |
| 0140                  | Nationwide | 15580                   | OH                   | 31-1117969           | Scottsdale Indemnity Company                     |
| 0140                  | Nationwide | 41297                   | OH                   | 31-1024978           | Scottsdale Insurance Company                     |
| 0140                  | Nationwide | 10672                   | AZ                   | 86-0835870           | Scottsdale Surplus Lines Insurance Company       |
| 0140                  | Nationwide | 13242                   | TX                   | 74-2286759           | Titan Indemnity Company                          |
| 0140                  | Nationwide | 36269                   | MI                   | 86-0619597           | Titan Insurance Company                          |
| 0140                  | Nationwide | 42285                   | 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               |
| 4664                  | PURE       | 12873                   | FL                   | 20-8287105           | Privilege Underwriters Reciprocal Exchange       |
| 4664                  | PURE       | 13204                   | FL                   | 26-3109178           | PURE Insurance Company                           |



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4                 | 5            | 6   | 7  | 8  | 9                     | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|-----|--|--|-----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                                    | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| ...0140    | Nationwide |                   | 31-1486309        |              |     |  | 10 W. Nationwide, LLC  | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1486309        |              |     |  | 101 N. Twentieth St, LLC   | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1733036        |              |     |  | 120 Acre Partners, LLC   | DE                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 95.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 26-2451988        |              |     |  | 1492 Capital, LLC  | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-1347603        |              |     |  | 180 E. Broad Partners, LLC   | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 33.330                                       | Nationwide Mutual Insurance Company        | 1  |
| ...0140    | Nationwide |                   |                   |              |     |  | 3Stone Inflection Fund, LLC  | DE                    | OTH                              | Other non-Nationwide                           | n/a  | 0.000  | Other non-Nationwide                       |    |
| ...0140    | Nationwide |                   | 31-1580283        |              |     |  | 400 West Nationwide Boulevard, LLC   | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1580283        |              |     |  | 425 West Nationwide Boulevard, LLC   | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1486309        |              |     |  | 44 Chestnut, LLC   | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-4939866        |              |     |  | 775 Yard Street Restaurant, LLC  | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-4939866        |              |     |  | 775 Yard Street, LLC   | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-4939866        |              |     |  | 800 Bobcat Avenue, LLC   | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-4939866        |              |     |  | 805 Bobcat Avenue, LLC   | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-4939866        |              |     |  | 850 Goodale Blvd., LLC   | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | 925 Burrell Avenue Acquisitions, LLC   |                       |                                  |  |  |  |  |    |
| ...0140    | Nationwide |                   | 20-4939866        |              |     |  |  | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1680808        |              |     |  | AD Investments, LLC  | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 60.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1580283        |              |     |  | ADTV, LLC  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | Nationwide Advantage Mortgage Company  |                       |                                  |  |  |  |  |    |
| ...0140    | Nationwide |                   | 52-2227314        |              |     |  | AGMC Reinsurance, Ltd.   | Turk/Caic             | JA                               |  | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 42-1011300        |              |     |  | ALLIED General Agency Company  | JA                    | JA                               | AMCO Insurance Company                         | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 42-0958655        |              |     |  | ALLIED Group, Inc.   | JA                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | ALLIED Insurance Company of America (fka Atlantic Floridian Insurance Company) |                       |                                  |  |  |  |  |    |
| ...0140    | Nationwide | 10127             | 27-0114983        |              |     |  |  | OH                    | JA                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | ALLIED Property and Casualty Insurance Company                                 |                       |                                  |  |  |  |  |    |
| ...0140    | Nationwide | 45279             | 42-1201931        |              |     |  |  | JA                    | JA                               | ALLIED Group, Inc.                             | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 42-1527863        |              |     |  | ALLIED Texas Agency, Inc.  | TX                    | JA                               | AMCO Insurance Company                         | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide | 19100             | 42-6054959        |              |     |  | AMCO Insurance Company   | JA                    | JA                               | ALLIED Group, Inc.                             | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 59-1031596        |              |     |  | American Marine Underwriters, Inc.   | FL                    | JA                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1486309        |              |     |  | Anderson Meadows, LLC  | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1580283        |              |     |  | Arena District CA I, LLC   | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 90-0280710        |              |     |  | Arena District Owners Association  | OH                    | OTH                              | Other non-Nationwide                           | n/a  | 0.000  | Other non-Nationwide                       |    |
| ...0140    | Nationwide |                   | 31-1580283        |              |     |  | Arena Theatres, LLC  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | Artesa at Quarry Village, LLC  | TX                    | OTH                              | Other non-Nationwide                           | n/a  | 0.000  | Other non-Nationwide                       |    |
| ...0140    | Nationwide |                   |                   |              |     |  | BCCS Investment Fund LLC   | DE                    | OTH                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | Boulevard Inn Limited Liability Company  |                       |                                  |  |  |  |  |    |
| ...0140    | Nationwide |                   | 31-1184438        |              |     |  |  | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 94.800                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1555487        |              |     |  | Broad Street Retail, LLC   | DE                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 60.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | Brooke School Investment Fund, LLC   | DE                    | OTH                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | CHP New Markets Investment Fund, LLC   |                       |                                  |  | Limited partner /no control  | 50.000                                       | other non-Nationwide                       |    |
| ...0140    | Nationwide |                   |                   |              |     |  |  | OH                    | OTH                              | Nationwide Mutual Insurance Company            |  |  |  |    |
| ...0140    | Nationwide |                   | 20-1618232        |              |     |  | CNRI-Cannonsport Condominium, LLC  | OH                    | NIA                              | CNRI-Cannonsport, LLC                          | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-1618232        |              |     |  | CNRI-Cannonsport, LLC  | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   |                   |              |     |  | Co-Investment Fund, L.P.   | DE                    | OTH                              | Other non-Nationwide                           | n/a  | 0.000  | Other non-Nationwide                       |    |
| ...0140    | Nationwide |                   |                   |              |     |  | COLHOC Limited Partnership   | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 30.760                                       | Other non-Nationwide                       |    |
| ...0140    | Nationwide |                   |                   |              |     |  | Colonial County Mutual Insurance Company                                       |                       |                                  |  |  |  |  |    |
| ...0140    | Nationwide | 29262             | 74-1061659        |              |     |  |  | TX                    | OTH                              | Other non-Nationwide                           | contract   | 0.000  | Other non-Nationwide                       |    |
| ...0140    | Nationwide |                   |                   |              |     |  |  |                       |                                  |  |  |  |  |    |
| ...0140    | Nationwide |                   | 04-3750770        |              |     |  | Continental/North Shore I, L.P.  | OH                    | NIA                              | Continental/NRI North Shore Investments, LLC   | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        | 1  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1           | 2                | 3                 | 4                 | 5            | 6   | 7  | 8  | 9                     | 10                               | 11  | 12   | 13   | 14   | 15         |
|-------------|------------------|-------------------|-------------------|--------------|-----|--|--|-----------------------|----------------------------------|---|--|--|--|------------|
| Group Code  | Group Name       | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                                | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)      | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *          |
| ...0140 ... | Nationwide ..... |                   | 20-0366090 .....  |              |     |  | Continental/North Shore II, L.P. ....                                      | OH.....               | NIA.....                         | Continental/NRI North Shore Investments, LLC .....  | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  | ...1 ..... |
| ...0140 ... | Nationwide ..... |                   | 20-0142724 .....  |              |     |  | Continental/NRI North Shore Investments, LLC .....                         | OH.....               | NIA.....                         | Nationwide Realty Investors, Ltd. ....              | Ownership.....   | 50.500 ...                                   | Nationwide Mutual Insurance Company .....  | ...1 ..... |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Cotton Mill Partners, LLC .....  | VA.....               | OTH.....                         | Nationwide Mutual Insurance Company .....           | Limited partner /no control .....  | 2.000 ...                                    | other non-Nationwide .....                 |            |
| ...0140 ... | Nationwide ..... | 18961 .....       | 68-0066866 .....  |              |     |  | Crestbrook Insurance Company .....   | OH.....               | JA.....                          | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  |              |     |  | Crewville, Ltd. ....   | OH.....               | NIA.....                         | Nationwide Realty Investors, Ltd. ....              | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 42587 .....       | 42-1207150 .....  |              |     |  | Depositors Insurance Company .....   | JA.....               | JA.....                          | ALLIED Group, Inc. ....                             | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 33-0096671 .....  |              |     |  | DVM Insurance Agency, Inc. ....  | CA.....               | NIA.....                         | Veterinary Pet Insurance Company .....              | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 20-1945276 .....  |              |     |  | East of Madison, LLC .....   | DE.....               | NIA.....                         | 120 Acre Partners, Ltd. ....                        | Ownership.....   | 24.910 ...                                   | Nationwide Mutual Insurance Company .....  | ...1 ..... |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | ELH Investment LLC .....   | DE.....               | OTH.....                         | Nationwide Mutual Insurance Company .....           | Other .....  | 0.000 ...                                    | Nationwide Mutual Insurance Company .....  | ...2 ..... |
| ...0140 ... | Nationwide ..... | 13838 .....       | 42-0618271 .....  |              |     |  | Farmland Mutual Insurance Company .....                                    | JA.....               | OTH.....                         | Other non-Nationwide .....                          | debt .....   | 0.000 ...                                    | Other non-Nationwide .....                 |            |
| ...0140 ... | Nationwide ..... | 22209 .....       | 75-6013587 .....  |              |     |  | Freedom Specialty Insurance Company (fka Atlantic Insurance Company) ..... | OH.....               | JA.....                          | Scottsdale Insurance Company .....                  | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 31-4187660 .....  |              |     |  | Nationwide Better Health Holding Company, LLC .....                        | OH.....               | NIA.....                         | Nationwide Better Health Holding Company, LLC ..... | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 13-4933584 .....  |              |     |  | Gates McDonald of Ohio, LLC .....  |                       |                                  | Gates McDonald of Ohio, LLC .....                   | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 76-0810957 .....  |              |     |  | Gates, McDonald & Company of New York, Inc. ....                           | NY.....               | NIA.....                         | Gates McDonald of Ohio, LLC .....                   | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 76-0810957 .....  |              |     |  | GatesMcDonald DTAO, LLC .....  | OH.....               | NIA.....                         | Gates McDonald of Ohio, LLC .....                   | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 76-0810958 .....  |              |     |  | GatesMcDonald DTC, LLC .....   | OH.....               | NIA.....                         | Gates McDonald of Ohio, LLC .....                   | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 31-1478706 .....  |              |     |  | GatesMcDonald Health Plus, LLC .....                                       | OH.....               | NIA.....                         | Gates McDonald of Ohio, LLC .....                   | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 20-4939866 .....  |              |     |  | Grandview Yard Hotel Holdings, LLC ...                                     | OH.....               | NIA.....                         | NRI Equity Land Investments, LLC .....              | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 20-4939866 .....  |              |     |  | Grandview Yard Hotel, LLC .....  | OH.....               | NIA.....                         | NRI Equity Land Investments, LLC .....              | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 51-0241172 .....  |              |     |  | Grandview Yard Hotel, LLC .....  | OH.....               | NIA.....                         | Grandview Yard Hotel Holdings, LLC ...              | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Harleysville Group, Inc. ....  | DE.....               | NIA.....                         | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 23582 .....       | 41-0417250 .....  |              |     |  | Harleysville Insurance Company .....                                       | PA.....               | JA.....                          | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 33235 .....       | 16-1075588 .....  |              |     |  | Harleysville Insurance Company of New Jersey .....                         | NJ.....               | JA.....                          | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 10674 .....       | 23-2864924 .....  |              |     |  | Harleysville Insurance Company of New York .....                           | PA.....               | JA.....                          | Harleysville Group, Inc. ....                       | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 14516 .....       | 38-3198542 .....  |              |     |  | Harleysville Lake States Insurance Company .....                           | MI.....               | JA.....                          | Harleysville Group, Inc. ....                       | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 64327 .....       | 23-1580983 .....  |              |     |  | Harleysville Life Insurance Company .....                                  | PA.....               | JA.....                          | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 40983 .....       | 23-2612951 .....  |              |     |  | Harleysville Pennland Insurance Company .....                              | PA.....               | JA.....                          | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 35896 .....       | 23-2384978 .....  |              |     |  | Harleysville Preferred Insurance Company .....                             | PA.....               | JA.....                          | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 51-0259283 .....  |              |     |  | Harleysville Group, Inc. ....  | PA.....               | JA.....                          | Harleysville Group, Inc. ....                       | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Harleysville Services, Inc. ....   | DE.....               | NIA.....                         | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... | 26182 .....       | 04-1989660 .....  |              |     |  | Harleysville Worcester Insurance Company .....                             | PA.....               | JA.....                          | Harleysville Worcester Insurance Company .....      | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 23-2403000 .....  |              |     |  | Harleysville Group, Inc. ....  | PA.....               | JA.....                          | Harleysville Group, Inc. ....                       | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Harleysville Preferred Insurance Company .....                             | PA.....               | JA.....                          | Harleysville Preferred Insurance Company .....      | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 23-2403000 .....  |              |     |  | Harleysville, Ltd. ....  | PA.....               | NIA.....                         | Harleysville, Ltd. ....                             | Ownership.....   | 49.500 ...                                   | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 23-2403000 .....  |              |     |  | Harleysville, Ltd. ....  | PA.....               | NIA.....                         | Harleysville, Ltd. ....                             | Ownership.....   | 49.500 ...                                   | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 23-2403000 .....  |              |     |  | Harleysville, Ltd. ....  | PA.....               | NIA.....                         | Harleysville, Ltd. ....                             | Ownership.....   | 49.500 ...                                   | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 32-0051216 .....  |              |     |  | Harleysville Group, Inc. ....  | PA.....               | NIA.....                         | Harleysville Group, Inc. ....                       | Ownership.....   | 1.000 ...                                    | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 31-0871532 .....  |              |     |  | Hideaway Properties Corp. ....   | CA.....               | OTH.....                         | Nationwide Realty Investors, Ltd. ....              | Ownership.....   | 50.000 ...                                   | Nationwide Mutual Insurance Company .....  | ...1 ..... |
| ...0140 ... | Nationwide ..... |                   | 23-2882311 .....  |              |     |  | Insurance Intermediaries, Inc. ....  | OH.....               | JA.....                          | Nationwide Mutual Insurance Company .....           | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Insurance Management Services, L.P. ...                                    | PA.....               | NIA.....                         | Harleysville Insurance Company .....                | Ownership.....   | 1.000 ...                                    | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 23-2882311 .....  |              |     |  | Harleysville Preferred Insurance Company .....                             | PA.....               | NIA.....                         | Harleysville Preferred Insurance Company .....      | Ownership.....   | 99.000 ...                                   | Nationwide Mutual Insurance Company .....  |            |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  |              |     |  | Jerome Village Company, LLC .....  | OH.....               | NIA.....                         | Nationwide Realty Investors, Ltd. ....              | Ownership.....   | 100.000 ...                                  | Nationwide Mutual Insurance Company .....  |            |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4                 | 5            | 6   | 7  | 8  | 9                     | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|-----|--|--|-----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                  | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| ...0140    | Nationwide |                   | 31-1486309        |              |     |  | Jerome Village Master Property Owners Association            | OH                    | NIA                              | Jerome Village Company, LLC                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1486309        |              |     |  | Jerome Village Residential Property Owners Association, Inc. | OH                    | NIA                              | Jerome Village Company, LLC                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 56-3789189        |              |     |  | Leaguers Investment Fund LLC                                 | DE                    | OTH                              | Nationwide Mutual Insurance Company            | Other  | 0.000  | Nationwide Mutual Insurance Company        | 2  |
| ...0140    | Nationwide |                   | 56-3789187        |              |     |  | Life REO Holdings, LLC                                       | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 74-1395229        |              |     |  | Life REO Holdings, LLC                                       | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 74-1395229        |              |     |  | Lone Star General Agency, Inc.                               | TX                    | JA                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 38-0865250        |              |     |  | Match School Investment Fund, LLC                            | DE                    | OTH                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide | 11991             | 38-0865250        |              |     |  | National Casualty Company                                    | WI                    | JA                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    |            |                   |                   |              |     |  | National Casualty Company of America, Ltd.                   | GB                    | JA                               | National Casualty Company                      | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 42-1154244        |              |     |  | Nationwide Advantage Mortgage Company                        | JA                    | NIA                              | AMCO Insurance Company                         | Ownership  | 87.300                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 42-1154244        |              |     |  | Nationwide Advantage Mortgage Company                        | JA                    | NIA                              | ALLIED Property & Casualty Insurance Company   | Ownership  | 8.470  | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 42-1154244        |              |     |  | Nationwide Advantage Mortgage Company                        | JA                    | NIA                              | Depositors Insurance Company                   | Ownership  | 4.230  | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide | 26093             | 48-0470690        |              |     |  | Nationwide Affinity Insurance Company of America             | OH                    | JA                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide | 28223             | 42-1015537        |              |     |  | Nationwide Agribusiness Insurance Company                    | JA                    | JA                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-5976272        |              |     |  | Nationwide Alternative Investments, LLC                      | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1578869        |              |     |  | Nationwide Arena, LLC  | OH                    | NIA                              | NRI Arena, LLC                                 | Ownership  | 90.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1578869        |              |     |  | Nationwide Arena, LLC  | OH                    | NIA                              | Nationwide Realty Investors, LLC               | Ownership  | 90.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-8670712        |              |     |  | Nationwide Asset Management, LLC                             | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 20-8670712        |              |     |  | Nationwide Asset Management, LLC                             | OH                    | DS                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide | 10723             | 95-0639970        |              |     |  | Nationwide Assurance Company                                 | WI                    | JA                               | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1592130        |              |     |  | Nationwide Bank  | FED                   | OTH                              | Nationwide Financial Services, Inc.            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 52-1776258        |              |     |  | Nationwide Better Health (Ohio), LLC                         | OH                    | NIA                              | Nationwide Better Health Holding Company, LLC  | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 11-3766032        |              |     |  | Nationwide Better Health Holding Company, LLC                | OH                    | NIA                              | Nationwide Corporation                         | Ownership  | 75.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 11-3766032        |              |     |  | Nationwide Better Health Holding Company, LLC                | OH                    | NIA                              | Nationwide Mutual Fire Insurance Company       | Ownership  | 25.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1036287        |              |     |  | Nationwide Cash Management Company                           | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1752320        |              |     |  | Nationwide Community Development Corporation, LLC            | OH                    | NIA                              | Nationwide Indemnity Company                   | Ownership  | 33.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-4416546        |              |     |  | Nationwide Corporation                                       | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 95.200                                       | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-4416546        |              |     |  | Nationwide Corporation                                       | OH                    | NIA                              | Nationwide Mutual Fire Insurance Company       | Ownership  | 4.800  | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 04-3679407        |              |     |  | Nationwide Emerging Managers, LLC                            | DE                    | NIA                              | Nationwide SA Capital Trust                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 05-0630007        |              |     |  | Nationwide Exclusive Agent Risk Purchasing Group, LLC        | OH                    | NIA                              | Insurance Intermediaries, Inc.                 | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1667326        |              |     |  | Nationwide Financial Assignment Company                      | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 23-2412039        |              |     |  | Nationwide Financial General Agency, Inc.                    | PA                    | NIA                              | NFS Distributors, Inc.                         | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140    | Nationwide |                   | 31-1316276        |              |     |  | Nationwide Financial Institution Distributors Agency, Inc.   | DE                    | NIA                              | NFS Distributors, Inc.                         | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1           | 2                | 3                 | 4                 | 5            | 6     | 7  | 8   | 9                     | 10                               | 11  | 12   | 13   | 14   | 15    |
|-------------|------------------|-------------------|-------------------|--------------|-------|--|---|-----------------------|----------------------------------|---|--|--|--|-------|
| Group Code  | Group Name       | NAIC Company Code | Federal ID Number | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates           | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *     |
| ...0140 ... | Nationwide ..... | .....             | 31-6554353 .....  | .....        | ..... | .....  | Nationwide Financial Services Capital Trust .....     | DE .....              | NIA .....                        | Nationwide Financial Services, Inc. ..          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-1486870 .....  | .....        | ..... | .....  | Nationwide Financial Services, Inc. ..                | DE .....              | NIA .....                        | Nationwide Corporation .....                    | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 52-6969857 .....  | .....        | ..... | .....  | Nationwide Fund Advisors .....                        | DE .....              | NIA .....                        | Nationwide Financial Services, Inc. ..          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-1748721 .....  | .....        | ..... | .....  | Nationwide Fund Distributors LLC .....                | DE .....              | NIA .....                        | NFS Distributors, Inc. ....                     | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-0900518 .....  | .....        | ..... | .....  | Nationwide Fund Management LLC .....                  | DE .....              | NIA .....                        | NFS Distributors, Inc. ....                     | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide General Insurance Company .....            | .....                 | .....                            | .....   | .....  | .....  | .....                                      | ..... |
| ...0140 ... | Nationwide ..... | 23760 .....       | 31-4425763 .....  | .....        | ..... | .....  | .....   | OH .....              | JA .....                         | Nationwide Mutual Insurance Company ..          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-1570938 .....  | .....        | ..... | .....  | Nationwide Global Holdings, Inc. ....                 | OH .....              | NIA .....                        | Nationwide Corporation .....                    | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | .....   | .....                 | .....                            | Nationwide Asset Management Holdings, Inc. .... | .....  | .....  | .....                                      | ..... |
| ...0140 ... | Nationwide ..... | .....             | 04-3732385 .....  | .....        | ..... | .....  | Nationwide Global Ventures, Inc. ....                 | DE .....              | NIA .....                        | .....   | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-1399201 .....  | .....        | ..... | .....  | Nationwide Indemnity Company .....                    | OH .....              | JA .....                         | Nationwide Mutual Insurance Company ..          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Insurance Company of America .....         | WI .....              | JA .....                         | ALLIED Group, Inc. ....                         | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | 25453 .....       | 95-2130882 .....  | .....        | ..... | .....  | Nationwide Insurance Company of Florida .....         | OH .....              | JA .....                         | Nationwide Mutual Insurance Company ..          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | 10948 .....       | 31-1613686 .....  | .....        | ..... | .....  | Nationwide Insurance Foundation .....                 | OH .....              | OTH .....                        | Other non-Nationwide .....                      | n/a .....  | 0.000 .....                                  | Other non-Nationwide .....                 | ..... |
| ...0140 ... | Nationwide ..... | .....             | 41-2206199 .....  | .....        | ..... | .....  | Nationwide Investment Advisors, LLC ..                | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Investment Services Corporation .....      | OK .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 73-0988442 .....  | .....        | ..... | .....  | Nationwide Life and Annuity Insurance Company .....   | OH .....              | JA .....                         | Nationwide Life Insurance Company ....          | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | 92657 .....       | 31-1000740 .....  | .....        | ..... | .....  | Nationwide Life Insurance Company ....                | OH .....              | JA .....                         | Nationwide Financial Services, Inc. ....        | Ownership.....   | 100.000 .....                                | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | 66869 .....       | 31-4156830 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2002-A, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2002-B, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 01-0749754 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2002-C, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2003-A, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 03-0498148 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2003-B, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2003-C, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 54-2113175 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2003-B, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2003-C, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 58-2672725 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2004-A, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2004-B, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-0357951 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2004-C, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2004-D, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-0382144 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2004-E, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2004-F, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-0745944 .....  | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2005-A, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | Nationwide Life Tax Credit Partners 2005-B, LLC ..... | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-0745965 .....  | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-1128408 .....  | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-1128472 .....  | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-1918935 .....  | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-2303694 .....  | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| .....       | .....            | .....             | .....             | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |
| ...0140 ... | Nationwide ..... | .....             | 20-2303602 .....  | .....        | ..... | .....  | .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company ....          | Other.....   | 0.000 .....                                  | Nationwide Mutual Insurance Company ..     | ..... |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1           | 2                | 3                 | 4                 | 5            | 6   | 7  | 8   | 9                     | 10                               | 11   | 12   | 13   | 14   | 15 |
|-------------|------------------|-------------------|-------------------|--------------|-----|--|---|-----------------------|----------------------------------|--|--|--|--|----|
| Group Code  | Group Name       | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                 | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| ...0140 ... | Nationwide ..... |                   | 20-2450960 .....  |              |     |  | Nationwide Life Tax Credit Partners 2005-C, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 20-2451052 .....  |              |     |  | Nationwide Life Tax Credit Partners 2005-D, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 20-2774223 .....  |              |     |  | Nationwide Life Tax Credit Partners 2005-E, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 21-1288836 .....  |              |     |  | Nationwide Life Tax Credit Partners 2007-A, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 26-3427373 .....  |              |     |  | Nationwide Life Tax Credit Partners 2009-A, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 26-3427435 .....  |              |     |  | Nationwide Life Tax Credit Partners 2009-B, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 26-3427479 .....  |              |     |  | Nationwide Life Tax Credit Partners 2009-C, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 26-3427525 .....  |              |     |  | Nationwide Life Tax Credit Partners 2009-D, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 26-4737055 .....  |              |     |  | Nationwide Life Tax Credit Partners 2009-E, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 26-4737157 .....  |              |     |  | Nationwide Life Tax Credit Partners 2009-F, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 27-1362364 .....  |              |     |  | Nationwide Life Tax Credit Partners 2009-I, LLC .....       | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Nationwide Life Tax Credit Partners No. 1, LLC .....        | OH.....               | NIA.....                         | Nationwide Life Insurance Company .....        | Other.....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... | ..42110 .....     | 75-1780981 .....  |              |     |  | Nationwide Lloyds .....                                     | TX.....               | JA.....                          | n/a .....                                      | contract .....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Nationwide Mutual Capital I, LLC .....                      | DE.....               | NIA.....                         | Nationwide Mutual Capital, LLC .....           | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 75-3191025 .....  |              |     |  | Nationwide Mutual Capital, LLC .....                        | OH.....               | NIA.....                         | Nationwide Mutual Insurance Company .....      | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... | ..23779 .....     | 82-0549218 .....  |              |     |  | Nationwide Mutual Fire Insurance Company .....              | OH.....               | OTH.....                         | Other non-Nationwide .....                     | n/a .....  | ..0.000 .....                                | Other non-Nationwide .....                 |    |
| ...0140 ... | Nationwide ..... | ..23787 .....     | 31-4177100 .....  |              |     |  | Nationwide Mutual Insurance Company .....                   | OH.....               |                                  | Other non-Nationwide .....                     | n/a .....  | ..0.000 .....                                | Other non-Nationwide .....                 |    |
| ...0140 ... | Nationwide ..... |                   | 34-2012765 .....  |              |     |  | Nationwide Private Equity Fund, LLC .....                   | OH.....               | NIA.....                         | Nationwide Mutual Insurance Company .....      | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 34-2012765 .....  |              |     |  | Nationwide Private Equity Fund, LLC .....                   | OH.....               | NIA.....                         | Nationwide Mutual Insurance Company .....      | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... | ..37877 .....     | 31-0970750 .....  |              |     |  | Nationwide Property and Casualty Insurance Company .....    | OH.....               | JA.....                          | Nationwide Mutual Insurance Company .....      | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Nationwide Property Protection Services, LLC .....          | OH.....               | NIA.....                         | Nationwide Services Company, LLC .....         | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 01-0852763 .....  |              |     |  | Nationwide Realty Investors, Ltd. ....                      | OH.....               | NIA.....                         | Nationwide Mutual Insurance Company .....      | Ownership.....   | ..95.790 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  |              |     |  | Nationwide Realty Investors, Ltd. ....                      | OH.....               | NIA.....                         | Nationwide Indemnity Company .....             | Ownership.....   | ..4.210 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  |              |     |  | Nationwide Realty Management, LLC .....                     | OH.....               | NIA.....                         | Nationwide Realty Investors, Ltd. ....         | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 04-3833929 .....  |              |     |  | Nationwide Realty Management, LLC .....                     | OH.....               | NIA.....                         | Nationwide Realty Investors, Ltd. ....         | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   |                   |              |     |  | Nationwide Realty Services, Ltd. ....                       | OH.....               | NIA.....                         | Nationwide Mutual Insurance Company .....      | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 06-0987812 .....  |              |     |  | Nationwide Retirement Solutions Insurance Agency, Inc. .... | MA.....               | JA.....                          | Nationwide Retirement Solutions, Inc. ....     | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 73-0948330 .....  |              |     |  | Nationwide Retirement Solutions, Inc. ....                  | DE.....               | NIA.....                         | NFS Distributors, Inc. ....                    | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 86-0924069 .....  |              |     |  | Nationwide Retirement Solutions, Inc. of Arizona .....      | AZ.....               | NIA.....                         | Nationwide Retirement Solutions, Inc. ....     | Ownership.....   | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1331479 .....  |              |     |  | Nationwide Retirement Solutions, Inc. of Ohio .....         | OH.....               | NIA.....                         | Nationwide Retirement Solutions, Inc. ....     | contract .....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 74-2200854 .....  |              |     |  | Nationwide Retirement Solutions, Inc. of Texas .....        | TX.....               | NIA.....                         | Nationwide Retirement Solutions, Inc. ....     | contract .....   | ..0.000 .....                                | Nationwide Mutual Insurance Company .....  |    |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4                 | 5            | 6   | 7  | 8  | 9                     | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|-----|--|--|-----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates    | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0140       | Nationwide |                   | 52-6969856        |              |     |  | Nationwide SA Capital Trust                    | DE                    | NIA                              | NWD Investment Management, Inc.                | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 42-1373380        |              |     |  | Nationwide Sales Solutions, Inc.               | JA                    | NIA                              | ALLIED Group, Inc.                             | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 36-2434406        |              |     |  | Nationwide Securities, LLC                     | OH                    | NIA                              | NFS Distributors, Inc.                         | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-4177100        |              |     |  | Nationwide Services Company, LLC               | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-0743545        |              |     |  | Nationwide Tax Credit Partners 2009-G, LLC     | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Other  | 0.000  | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-0768791        |              |     |  | Nationwide Tax Credit Partners 2009-H, LLC     | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Other  | 0.000  | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 11-3651828        |              |     |  | ND La Quinta Partners, LLC                     | DE                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 94.500                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | Newhouse Capital Partners II, LLC              | DE                    | NIA                              | Nationwide Global Ventures, Inc.               | Ownership  | 80.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | Newhouse Capital Partners II, LLC              | DE                    | NIA                              | Nationwide Global Ventures, Inc.               | Ownership  | 99.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | Newhouse Capital Partners, LLC                 | DE                    | NIA                              | NWD Investment Management, Inc.                | Ownership  | 19.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | Newhouse Capital Partners, LLC                 | DE                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 70.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | Newhouse Capital Partners, LLC                 | DE                    | NIA                              | Nationwide Mutual Fire Insurance Company       | Ownership  | 10.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1630871        |              |     |  | NFS Distributors, Inc.                         | DE                    | NIA                              | Nationwide Financial Services, Inc.            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 14-1892640        |              |     |  | NHT XII Tax Credit Fund, LLC                   | DC                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 49.990                                       | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 14-1892640        |              |     |  | NHT XII Tax Credit Fund, LLC                   | DC                    | NIA                              | Nationwide Assurance Company                   | Ownership  | 25.000                                       | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 14-1892640        |              |     |  | NHT XII Tax Credit Fund, LLC                   | DC                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 25.000                                       | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 26-0351004        |              |     |  | North Bank Condominium Home Owners Association | OH                    | OTH                              | Other non-Nationwide                           | n/a  | 0.000  | Other non-Nationwide                       |    |
| 0140       | Nationwide |                   | 20-4939866        |              |     |  | North of Third, LLC                            | OH                    | NIA                              | NRI Equity Land Investments, LLC               |  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-4083207        |              |     |  | Northstar Commercial Development, LLC          | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 50.000                                       | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 26-4083354        |              |     |  | Northstar Residential Development, LLC         | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 50.000                                       | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI 12325 Copper Way, LLC                      | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI 220 Schrock, LLC                           | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Arena, LLC                                 | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Brooksedg, LLC                             | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Builders, LLC                              | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Communities/Charlotte, LLC                 | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Communities/Harris Blvd., LLC              | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Cramer Creek, LLC                          | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        |              |     |  | NRI Equity Land Investments, LLC               | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 80.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | NRI Equity Tampa, LLC                          | OH                    | OTH                              | Nationwide Realty Investors, Ltd.              | Ownership  | 50.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Maxtown, LLC                               | OH                    | OTH                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 30-4939866        |              |     |  | NRI Office Ventures, Ltd                       | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        |              |     |  | NRI Telecom, LLC                               | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | NTCIF-2011 Georgia State Investor, LLC         | OH                    | NIA                              | Nationwide Property and Casualty Company       | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-3123274        |              |     |  | NTCIF-2011, LLC                                | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 90-0729552        |              |     |  | NTCP 2011-A, LLC                               | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4700627        |              |     |  | NTCP 2011-B, LLC                               | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-0747898        |              |     |  | NTCP 2012-A, LLC                               | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-0741029        |              |     |  | NW - Cameron, LLC                              | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-2724980        |              |     |  | NW-2100 Latham, LLC                            | DE                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-2076516        |              |     |  | NW-Arvida, LLC                                 | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 36-4702264        |              |     |  | NW-Bayshore, LLC                               | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5159092        |              |     |  | NW-Bencap, LLC                                 | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-0999932        |              |     |  | NW-CNC Coppell, LLC                            | DE                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE Y

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

| 1          | 2          | 3                 | 4                 | 5            | 6   | 7  | 8   | 9                     | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|------------|-------------------|-------------------|--------------|-----|--|---|-----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0140       | Nationwide |                   | 27-4431267        |              |     |  | NW-Collection, LLC                          | DE                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-2764819        |              |     |  | NW-Commerce Center, LLC                     | DE                    | NIA                              | NW REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | NW-Corvallis, LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 205 Vine, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 225 Nationwide, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 230 West, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 265 Neil, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 275 Marconi, LLC                        | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 295 McConnell, LLC                      | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 300 Neil, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 300 Spring, LLC                         | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 355 McConnell, LLC                      | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 425 Nationwide, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD 500 Nationwide, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Arena Crossing, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Arena District I, LLC                   | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Arena District II, LLC                  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Arena District MM, LLC                  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Arena District PW, LLC                  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Arena District V, LLC                   | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 04-3679396        |              |     |  | NWD Asset Management Holdings, Inc.         | DE                    | NIA                              | Nationwide SA Capital Trust                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Athletic Club, LLC                      | OH                    | NIA                              | NWD Investments, LLC                           | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1636299        |              |     |  | NWD Investment Management, Inc.             | DE                    | NIA                              | NWD Management & Research Trust                | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |  | NWD Investments, LLC                        | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 80.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 25-6711069        |              |     |  | NWD Management & Research Trust             | DE                    | NIA                              | Nationwide Corporation                         | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 90-0732898        |              |     |  | NW-Dulles, LLC                              | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | NW-Eastpark, LLC                            | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-2647960        |              |     |  | NW-Grapevine, LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4750498        |              |     |  | NW-Harvard Row, LLC                         | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-3336778        |              |     |  | NW-Highland Park, LLC                       | DE                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4387718        |              |     |  | NW-Highmeadow, LLC                          | DE                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5408178        |              |     |  | NW-Kentwood Towne Center, LLC               | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749640        |              |     |  | NW-Kohls Market, LLC                        | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5314607        |              |     |  | NW-Lovers Lane, LLC                         | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-4630497        |              |     |  | NW-Mueller II, LLC                          | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749848        |              |     |  | NW-Northridge, LLC                          | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-1089165        |              |     |  | NW-Oakley Station, LLC                      | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5388656        |              |     |  | NW-Park Memorial, LLC                       | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749937        |              |     |  | NW-Park Village, LLC                        | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-1903919        |              |     |  | NW-REI, LLC                                 | DE                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4387647        |              |     |  | NW-Ross Hall, LLC                           | DE                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-4439608        |              |     |  | NW-Sanibel Beach Place, LLC                 | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5159117        |              |     |  | NW-South Park, LLC                          | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |  | NW-Southline, LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749587        |              |     |  | NW-Taylor Farmer Jack, LLC                  | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-1100378        |              |     |  | NW-Triangle, LLC                            | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4387563        |              |     |  | NW-University, LLC                          | DE                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-1077615        |              |     |  | NW-West Ave., LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-0947092        |              |     |  | OCH Company, LLC                            | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-0947092        |              |     |  | Ohio Center Hotel Company, Ltd.             | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership  | 56.250                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-0263012        |              |     |  | Old Track Street Owners Association         | OH                    | OTH                              | Other non-Nationwide                           | n/a  | 0.000  | Other non-Nationwide                       |    |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1           | 2          | 3                 | 4                 | 5            | 6   | 7  | 8  | 9                     | 10                               | 11   | 12   | 13   | 14   | 15   |
|-------------|------------|-------------------|-------------------|--------------|-----|--|--|-----------------------|----------------------------------|--|--|--|--|------|
| Group Code  | Group Name | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                  | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *    |
| ...0140 ... | Nationwide | ...13999          | 27-1712056        | ...          | ... | ...  | Olentangy Reinsurance, LLC                                   | VT                    | ...JA                            | Nationwide Life and Annuity Insurance Company  | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | OYS Fund, LLC  | DE                    | ...OTH                           | Nationwide Mutual Insurance Company            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | Park 288 Industrial, LLC                                     | TX                    | ...OTH                           | Nationwide Mutual Insurance Company            | Investor member / no control   | ...95.000                                    | other non-Nationwide                       | ...  |
| ...0140 ... | Nationwide | ...               | 31-1486309        | ...          | ... | ...  | Perimeter A, Ltd   | OH                    | ...NIA                           | Nationwide Realty Investors, Ltd.              | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 31-1677602        | ...          | ... | ...  | Pizzuti Properties, LLC                                      | OH                    | ...NIA                           | Nationwide Realty Investors, Ltd.              | Ownership  | ...65.000                                    | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 31-1486309        | ...          | ... | ...  | Polaris A, Ltd.  | OH                    | ...NIA                           | Nationwide Realty Investors, Ltd.              | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 39-1907217        | ...          | ... | ...  | Premier Agency, Inc.   | JA                    | ...NIA                           | ALLIED Group, Inc.                             | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...4664 ... | Pure       | ...12873          | 20-8287105        | ...          | ... | ...  | Privilege Underwriters Reciprocal Exchange                   | FL                    | ...JA                            | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...0140 ... | Pure       | ...               | ...               | ...          | ... | ...  | Privilege Underwriters, Inc.                                 | FL                    | ...JA                            | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...4664 ... | Pure       | ...13204          | 26-3109178        | ...          | ... | ...  | Pure Insurance Company                                       | FL                    | ...JA                            | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...4664 ... | Pure       | ...               | ...               | ...          | ... | ...  | Pure Risk Management, LLC                                    | FL                    | ...JA                            | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...4664 ... | Nationwide | ...               | 75-2938844        | ...          | ... | ...  | Registered Investment Advisors Services, Inc.                | TX                    | ...NIA                           | Nationwide Financial Services, Inc.            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 82-0549218        | ...          | ... | ...  | Retention Alternatives, Ltd.                                 | Bermuda               | ...JA                            | Nationwide Mutual Fire Insurance Company       | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | Riverview Diversified Opportunities Fund, LLC                | DE                    | ...OTH                           | Nationwide Mutual Insurance Company            | Ownership  | ...0.000                                     | Nationwide Mutual Insurance Company        | ...1 |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | Riverview Diversified Opportunities Fund, LLC                | DE                    | ...OTH                           | Nationwide Mutual Fire Insurance Company       | Ownership  | ...0.000                                     | Nationwide Mutual Insurance Company        | ...1 |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | Riverview Diversified Opportunities Fund, LLC                | DE                    | ...OTH                           | Nationwide Life Insurance Company              | Ownership  | ...0.000                                     | Nationwide Mutual Insurance Company        | ...1 |
| ...0140 ... | Nationwide | ...               | 22-3655264        | ...          | ... | ...  | Riverview International Group, Inc.                          | DE                    | ...NIA                           | NWD Management & Research Trust                | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | Riverview Multi Series Fund, LL - Class Event                | DE                    | ...OTH                           | Nationwide Mutual Insurance Company            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | Riverview Multi Series Fund, LL - Class N                    | DE                    | ...OTH                           | Nationwide Mutual Insurance Company            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | Riverview Polyphony Fund, LLC                                | DE                    | ...OTH                           | Nationwide Mutual Insurance Company            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...15580          | 31-1117969        | ...          | ... | ...  | Scottsdale Indemnity Company                                 | OH                    | ...JA                            | Nationwide Mutual Insurance Company            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...41297          | 31-1024978        | ...          | ... | ...  | Scottsdale Insurance Company                                 | OH                    | ...JA                            | Nationwide Mutual Insurance Company            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...10672          | 86-0835870        | ...          | ... | ...  | Scottsdale Surplus Lines Insurance Company                   | AZ                    | ...JA                            | Scottsdale Insurance Company                   | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 31-1486309        | ...          | ... | ...  | Streets of Toringdon, LLC                                    | OH                    | ...NIA                           | Nationwide Realty Investors, Ltd.              | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | ...               | ...          | ... | ...  | The Association for Theater Based Community Development, LLC | ...                   | ...OTH                           | Nationwide Mutual Insurance Company            | Limited partner /no control  | ...50.000                                    | other non-Nationwide                       | ...  |
| ...0140 ... | Nationwide | ...               | 91-2158214        | ...          | ... | ...  | The Hideaway Club  | CA                    | ...OTH                           | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...0140 ... | Nationwide | ...               | 86-1094799        | ...          | ... | ...  | The Hideaway Owners Association                              | CA                    | ...OTH                           | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...0140 ... | Nationwide | ...               | 20-3541511        | ...          | ... | ...  | The Madison Club   | CA                    | ...OTH                           | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...0140 ... | Nationwide | ...               | 20-3541507        | ...          | ... | ...  | The Madison Club Owners Association                          | CA                    | ...OTH                           | Other non-Nationwide                           | n/a  | ...0.000                                     | Other non-Nationwide                       | ...  |
| ...0140 ... | Nationwide | ...               | 31-1610040        | ...          | ... | ...  | The Waterfront Partners, LLC                                 | OH                    | ...NIA                           | Nationwide Realty Investors, Ltd.              | Ownership  | ...50.000                                    | Nationwide Mutual Insurance Company        | ...1 |
| ...0140 ... | Nationwide | ...               | 52-2031677        | ...          | ... | ...  | THI Holdings (Delaware), Inc.                                | DE                    | ...NIA                           | Nationwide Mutual Insurance Company            | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 74-2825853        | ...          | ... | ...  | Titan Auto Insurance of New Mexico, Inc.                     | NM                    | ...JA                            | Whitehall Holdings, Inc.                       | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...13242          | 74-2286759        | ...          | ... | ...  | Titan Indemnity Company                                      | TX                    | ...JA                            | THI Holdings (Delaware), Inc.                  | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...36269          | 86-0619597        | ...          | ... | ...  | Titan Insurance Company                                      | MI                    | ...JA                            | Titan Indemnity Company                        | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 75-1284530        | ...          | ... | ...  | Titan Insurance Services, Inc.                               | TX                    | ...NIA                           | Whitehall Holdings, Inc.                       | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...               | 33-0160222        | ...          | ... | ...  | V.P.I. Services, Inc.  | CA                    | ...NIA                           | Veterinary Pet Insurance Company               | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |
| ...0140 ... | Nationwide | ...42285          | 95-3750113        | ...          | ... | ...  | Veterinary Pet Insurance Company                             | CA                    | ...JA                            | Scottsdale Insurance Company                   | Ownership  | ...100.000                                   | Nationwide Mutual Insurance Company        | ...  |



SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1           | 2                | 3                 | 4                 | 5            | 6     | 7  | 8   | 9                     | 10                               | 11  | 12   | 13   | 14   | 15    |
|-------------|------------------|-------------------|-------------------|--------------|-------|--|---|-----------------------|----------------------------------|---|--|--|--|-------|
| Group Code  | Group Name       | NAIC Company Code | Federal ID Number | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                                    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *     |
| ...0140 ... | Nationwide ..... | ...10644 ...      | 34-1785903 ...    | .....        | ..... | .....  | Victoria Automobile Insurance Company       | ..JN.....             | ...JA.....                       | Victoria Fire & Casulaty Insurance Company .....                                  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | ...42889 ...      | 34-1394913 ...    | .....        | ..... | .....  | Victoria Fire & Casualty Company .....      | ..OH.....             | ...JA.....                       | THI Holdings (Delaware), Inc. ....  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | ...10778 ...      | 34-1842604 ...    | .....        | ..... | .....  | Victoria National Insurance Company ..      | ..OH.....             | ...JA.....                       | Victoria Fire & Casulaty Insurance Company .....                                  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | ...10105 ...      | 34-1777972 ...    | .....        | ..... | .....  | Victoria Select Insurance Company .....     | ..OH.....             | ...JA.....                       | Victoria Fire & Casulaty Insurance Company .....                                  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | ...10777 ...      | 34-1842602 ...    | .....        | ..... | .....  | Victoria Specialty Insurance Company        | ..OH.....             | ...JA.....                       | Victoria Fire & Casulaty Insurance Company .....                                  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | ...37150 ...      | 86-0561941 ...    | .....        | ..... | .....  | Western Heritage Insurance Company ...      | ..AZ.....             | ...JA.....                       | Scottsdale Insurance Company .....  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | .....             | .....             | .....        | ..... | .....  | Westport Capital Partners II .....          | ..CT.....             | ...OTH.....                      | Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust ..... | Investor member / no control .....   | ..71.000 ....                                | other non-Nationwide .....                 | ..... |
| ...0140 ... | Nationwide ..... | .....             | 74-2767942 .....  | .....        | ..... | .....  | Whitehall Holdings, Inc. ....               | ..TX.....             | ...NIA.....                      | THI Holdings (Delaware), Inc. ....  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | .....             | 59-3471667 .....  | .....        | ..... | .....  | WI of Florida, Inc. ....                    | ..FL.....             | ...NIA.....                      | Whitehall Holdings, Inc. ....   | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 ...    | .....        | ..... | .....  | Wilson Road Developers, LLC .....           | ..OH.....             | ...NIA.....                      | Nationwide Realty Investors, Ltd. ....  | Ownership.....   | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ..... |
| ...0140 ... | Nationwide ..... | .....             | .....             | .....        | ..... | .....  | Zais Zephyr A-4, LLC .....                  | ..DE.....             | ...OTH.....                      | Nationwide Life Insurance Company ....  | limited member / no control .....  | ..60.000 ....                                | other non-Nationwide .....                 | ..... |

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

PART 1 - LOSS EXPERIENCE

| Line of Business     |   | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|----------------------|---|--------------------------------|--------------------------------|--------------------------------|--|
|                      |   | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage |  |
| 1.                   | Fire .....  | 11,268,552                     | 3,605,661                      | 32.0                           | 47.0   |
| 2.                   | Allied Lines .....  | 72,674,951                     | 18,404,129                     | 25.3                           | 73.8   |
| 3.                   | Farmowners multiple peril .....                                     | 141,058,822                    | 81,263,432                     | 57.6                           | 65.6   |
| 4.                   | Homeowners multiple peril .....                                     | 173,969,054                    | 99,750,181                     | 57.3                           | 123.7  |
| 5.                   | Commercial multiple peril .....                                     | 223,669,263                    | 130,096,124                    | 58.2                           | 74.9   |
| 6.                   | Mortgage guaranty .....   |                                |                                |                                |  |
| 8.                   | Ocean marine .....  |                                |                                |                                |  |
| 9.                   | Inland marine .....   | 47,659,913                     | 16,375,373                     | 34.4                           | 47.9   |
| 10.                  | Financial guaranty .....  |                                |                                |                                |  |
| 11.1                 | Medical professional liability - occurrence .....                   | 56,782                         | 14,607                         | 25.7                           | (275.5)  |
| 11.2                 | Medical professional liability - claims-made .....                  |                                |                                |                                |  |
| 12.                  | Earthquake .....  | 2,512,988                      | 10,149                         | 0.4                            | 1.0  |
| 13.                  | Group accident and health .....                                     | 1,490,781                      | 3,946,103                      | 264.7                          | 50.5   |
| 14.                  | Credit accident and health .....                                    |                                |                                |                                |  |
| 15.                  | Other accident and health .....                                     | 369,834                        | (259,076)                      | (70.1)                         | 43.6   |
| 16.                  | Workers' compensation .....   | 70,540,030                     | 53,856,205                     | 76.3                           | 44.7   |
| 17.1                 | Other liability - occurrence .....                                  | 119,910,179                    | 29,362,649                     | 24.5                           | 17.4   |
| 17.2                 | Other liability - claims-made .....                                 | 1,110,270                      | (301,841)                      | (27.2)                         | 29.9   |
| 17.3                 | Excess workers' compensation .....                                  |                                |                                |                                |  |
| 18.1                 | Products liability - occurrence .....                               | 5,293,195                      | 2,078,555                      | 39.3                           | 49.8   |
| 18.2                 | Products liability - claims-made .....                              |                                | 3,078                          |                                |  |
| 19.1,19.2            | Private passenger auto liability .....                              | 953,718,429                    | 487,820,914                    | 51.1                           | 53.3   |
| 19.3,19.4            | Commercial auto liability .....                                     | 192,183,569                    | 97,441,628                     | 50.7                           | 46.9   |
| 21.                  | Auto physical damage .....  | 703,013,625                    | 360,255,074                    | 51.2                           | 55.7   |
| 22.                  | Aircraft (all perils) .....   |                                |                                |                                |  |
| 23.                  | Fidelity .....  | 867,356                        | 136,579                        | 15.7                           | 2.0  |
| 24.                  | Surety .....  | 7,575,376                      | 698,171                        | 9.2                            | 11.1   |
| 26.                  | Burglary and theft .....  | 1,970,089                      | 364,219                        | 18.5                           | 16.9   |
| 27.                  | Boiler and machinery .....  | 4,907,463                      | 2,193,094                      | 44.7                           | 37.9   |
| 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 .....  | 2,735,820,521                  | 1,387,115,008                  | 50.7                           | 58.1   |
| 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<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|----------------------|---|----------------------|------------------------------|---------------------------------|
|                      |   |                      |                              |                                 |
| 1.                   | Fire .....  | 3,615,051            | 11,545,976                   | 10,593,749                      |
| 2.                   | Allied Lines .....  | 27,955,756           | 74,538,913                   | 73,521,888                      |
| 3.                   | Farmowners multiple peril .....                                     | 45,932,780           | 148,578,461                  | 141,839,146                     |
| 4.                   | Homeowners multiple peril .....                                     | 62,841,484           | 177,213,412                  | 164,145,572                     |
| 5.                   | Commercial multiple peril .....                                     | 73,495,599           | 229,270,617                  | 220,830,952                     |
| 6.                   | Mortgage guaranty .....   |                      |                              |                                 |
| 8.                   | Ocean marine .....  |                      |                              |                                 |
| 9.                   | Inland marine .....   | 15,488,613           | 49,552,703                   | 44,319,185                      |
| 10.                  | Financial guaranty .....  |                      |                              |                                 |
| 11.1                 | Medical professional liability - occurrence .....                   | 29,187               | 83,407                       | 5,198                           |
| 11.2                 | Medical professional liability - claims-made .....                  |                      |                              |                                 |
| 12.                  | Earthquake .....  | 832,751              | 2,649,049                    | 2,421,292                       |
| 13.                  | Group accident and health .....                                     | 641,117              | 1,537,098                    | 21,937,230                      |
| 14.                  | Credit accident and health .....                                    |                      |                              |                                 |
| 15.                  | Other accident and health .....                                     | 354,597              | 394,296                      | 192,092                         |
| 16.                  | Workers' compensation .....   | 20,139,119           | 71,092,961                   | 69,878,810                      |
| 17.1                 | Other liability - occurrence .....                                  | 42,270,174           | 125,239,771                  | 122,372,091                     |
| 17.2                 | Other liability - claims-made .....                                 | 297,378              | 1,360,128                    | 1,505,208                       |
| 17.3                 | Excess workers' compensation .....                                  |                      |                              |                                 |
| 18.1                 | Products liability - occurrence .....                               | 1,974,276            | 5,522,409                    | 5,175,978                       |
| 18.2                 | Products liability - claims-made .....                              |                      |                              |                                 |
| 19.1,19.2            | Private passenger auto liability .....                              | 311,810,654          | 938,622,160                  | 1,019,066,620                   |
| 19.3,19.4            | Commercial auto liability .....                                     | 58,142,022           | 182,323,342                  | 205,879,646                     |
| 21.                  | Auto physical damage .....  | 226,592,271          | 686,796,211                  | 757,935,170                     |
| 22.                  | Aircraft (all perils) .....   |                      |                              |                                 |
| 23.                  | Fidelity .....  | 292,282              | 885,350                      | 873,512                         |
| 24.                  | Surety .....  | 2,939,687            | 8,276,926                    | 7,829,779                       |
| 26.                  | Burglary and theft .....  | 680,200              | 2,080,292                    | 2,000,595                       |
| 27.                  | Boiler and machinery .....  | 1,637,765            | 4,994,900                    | 4,648,661                       |
| 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 .....  | 897,962,763          | 2,722,558,382                | 2,876,972,374                   |
| 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)           |                      |                              |                                 |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

|  | 1   | 2   | 3  | 4  | 5  | 6  | 7   | 8  | 9                                    | 10  | 11  | 12   | 13  |  |
|--|---|---|--|--|--|--|---|--|--------------------------------------|---|---|--|---|--|
| Years in Which Losses Occurred                     | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2012 Loss and LAE Payments (Cols. 4+5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |  |
| 1. 2009 + Prior .....                              | 1,967,000                                       | 1,186,100                                 | 3,153,100  | 984,615  | 14,479   | 999,094                                      | 1,376,052   | 30,232   | 697,826                              | 2,104,110                                     | 393,667   | (443,563)  | (49,896)  |  |
| 2. 2010 .....                                      | 995,750   | 663,205                                   | 1,658,955  | 529,255  | 26,760   | 556,015                                      | 627,650   | 47,683   | 389,229                              | 1,064,562                                     | 161,155   | (199,533)  | (38,378)  |  |
| 3. Subtotals 2010 + Prior .....                    | 2,962,750                                       | 1,849,305                                 | 4,812,055  | 1,513,870  | 41,239   | 1,555,109                                    | 2,003,702   | 77,915   | 1,087,055                            | 3,168,672                                     | 554,822   | (643,096)  | (88,274)  |  |
| 4. 2011 .....                                      | 1,859,791                                       | 1,690,444                                 | 3,550,235  | 1,186,092  | 477,437  | 1,663,529                                    | 1,057,057   | 141,249  | 725,937                              | 1,924,243                                     | 383,358   | (345,821)  | 37,537  |  |
| 5. Subtotals 2011 + Prior .....                    | 4,822,541                                       | 3,539,749                                 | 8,362,290  | 2,699,962  | 518,676  | 3,218,638                                    | 3,060,759   | 219,164  | 1,812,992                            | 5,092,915                                     | 938,180   | (988,917)  | (50,737)  |  |
| 6. 2012 .....                                      | XXX   | XXX                                       | XXX  | XXX  | 3,815,712  | 3,815,712                                    | XXX   | 1,368,305  | 1,437,345                            | 2,805,650                                     | XXX   | XXX  | XXX   |  |
| 7. Totals .....                                    | 4,822,541                                       | 3,539,749                                 | 8,362,290  | 2,699,962  | 4,334,388  | 7,034,350                                    | 3,060,759   | 1,587,469  | 3,250,337                            | 7,898,565                                     | 938,180   | (988,917)  | (50,737)  |  |
| 8. Prior Year-End Surplus As Regards Policyholders | 11,294,704                                      |   |  |  |  |  |   |  |                                      |   | 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. 19.5   | 2. (27.9)  | 3. (0.6)  |  |
|  |   |   |  |  |  |  |   |  |                                      |   | Col. 13, Line 7 As a % of Col. 1 Line 8   |  |   |  |
|  |   |   |  |  |  |  |   |  |                                      |   | 4. (0.4)  |  |   |  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

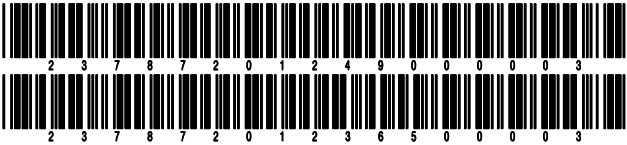
|   | Response |
|---|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....          | NO       |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....          |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

Explanations:

1.
3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 2504. Equities and deposits in pools and associations .....         | 136,256,823            | 91,651                  | 136,165,172                               | 159,528,921   |
| 2505. Miscellaneous assets .....                                    | 89,051,342             | 7,087,138               | 81,964,204                                | 90,039,735  |
| 2506. Other assets nonadmitted .....                                | 125,752,298            | 125,752,298             |   |   |
| 2507. Over the counter collateral .....                             | 191,988,207            |                         | 191,988,207                               | 44,070,275  |
| 2508. Recoupment receivables .....                                  | 37,325,262             |                         | 37,325,262                                | 92,300  |
| 2509. Third party administrator receivable .....                    | 632,836                |                         | 632,836                                   |   |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 581,006,768            | 132,931,087             | 448,075,681                               | 293,731,231   |

Additional Write-ins for Liabilities Line 25

|   | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|--------------------------------|---------------------------------|
| 2504. Deferred investment income .....                              |                                | 2,469,533                       |
| 2505. Escrow liabilities .....                                      | 15,927,722                     | 19,952,168                      |
| 2506. Loss based assessment payables .....                          | 8,979,272                      | 8,979,272                       |
| 2507. Miscellaneous liabilities .....                               | 101,303,971                    | 66,445,358                      |
| 2508. Pension liability .....                                       | 84,456,750                     |                                 |
| 2509. Pooling expense payables .....                                | 165,661,547                    | 137,371,130                     |
| 2510. Reserve for state escheat payments .....                      | 43,860,632                     | 43,177,885                      |
| 2511. SRP - additional minimum liabilities .....                    | 27,793,626                     | 27,793,626                      |
| 2512. State surcharge/recoupment payable .....                      | 7,492,287                      | 1,184,458                       |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 455,475,807                    | 307,373,430                     |

Additional Write-ins for Statement of Income Line 14

|   | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1404. Miscellaneous accrued income .....                            |                              |                            | (137,120)                            |
| 1405. Other miscellaneous expenses .....                            | 16,546,952                   | 42,000,265                 | 55,676,772                           |
| 1497. Summary of remaining write-ins for Line 14 from overflow page | 16,546,952                   | 42,000,265                 | 55,539,652                           |

Additional Write-ins for Statement of Income Line 37

|   | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 3704. SSAP 10 DTA .....   | (523,320,581)                | 66,539,578                 | 159,772,308                          |
| 3797. Summary of remaining write-ins for Line 37 from overflow page | (523,320,581)                | 66,539,578                 | 159,772,308                          |

SCHEDULE A - VERIFICATION

Real Estate

|  | 1            | 2                               |
|--|--------------|---------------------------------|
|  | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                           | 602,823,943  | 519,711,755                     |
| 2. Cost of acquired:   |              |                                 |
| 2.1 Actual cost at time of acquisition .....   |              |                                 |
| 2.2 Additional investment made after acquisition .....                                     | 84,500,991   | 119,501,366                     |
| 3. Current year change in encumbrances .....   | 205,758      | 261,270                         |
| 4. Total gain (loss) on disposals .....  | (254,329)    | 708,427                         |
| 5. Deduct amounts received on disposals .....  | 2,490,284    | 10,166,250                      |
| 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 .....  | 22,628,490   | 27,192,625                      |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) ..... | 662,157,589  | 602,823,943                     |
| 10. Deduct total nonadmitted amounts .....   |              |                                 |
| 11. Statement value at end of current period (Line 9 minus Line 10)                        | 662,157,589  | 602,823,943                     |

SCHEDULE B - VERIFICATION

Mortgage Loans

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 545,919,127  | 674,454,634                     |
| 2. Cost of acquired:  |              |                                 |
| 2.1 Actual cost at time of acquisition .....  | 51,450,632   | 60,089,148                      |
| 2.2 Additional investment made after acquisition .....  | 13,203,964   | 8,002,947                       |
| 3. Capitalized deferred interest and other .....  | 5,059,097    | 1,500,382                       |
| 4. Accrual of discount .....  | 4,432,148    | 10,546,635                      |
| 5. Unrealized valuation increase (decrease) .....   | 606,228      | 3,656,935                       |
| 6. Total gain (loss) on disposals .....   | 3,720,680    | 8,841,587                       |
| 7. Deduct amounts received on disposals .....   | 94,450,118   | 216,554,164                     |
| 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 .....  | 192,514      | 4,618,976                       |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 529,749,244  | 545,919,127                     |
| 12. Total valuation allowance .....   | (7,676,746)  | (11,009,678)                    |
| 13. Subtotal (Line 11 plus Line 12) .....   | 522,072,498  | 534,909,449                     |
| 14. Deduct total nonadmitted amounts .....  |              |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14)  | 522,072,498  | 534,909,449                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|  | 1             | 2                               |
|--|---------------|---------------------------------|
|  | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 3,210,456,317 | 2,623,747,843                   |
| 2. Cost of acquired:   |               |                                 |
| 2.1 Actual cost at time of acquisition .....   | 51,558,323    | 705,966,948                     |
| 2.2 Additional investment made after acquisition .....                                       | 384,649,260   | 360,875,738                     |
| 3. Capitalized deferred interest and other .....   | (2,145,506)   | (5,468,468)                     |
| 4. Accrual of discount .....   |               |                                 |
| 5. Unrealized valuation increase (decrease) .....  | 138,062,712   | 78,969,872                      |
| 6. Total gain (loss) on disposals .....  | 2,340,278     | 21,959,110                      |
| 7. Deduct amounts received on disposals .....  | 223,739,247   | 436,508,625                     |
| 8. Deduct amortization of premium and depreciation .....                                     | 56,502,117    | 106,772,981                     |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       |               |                                 |
| 10. Deduct current year's other than temporary impairment recognized .....                   | 14,948,052    | 32,313,120                      |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 3,489,731,968 | 3,210,456,317                   |
| 12. Deduct total nonadmitted amounts .....   | 45,441,077    | 51,446,489                      |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 3,444,290,891 | 3,159,009,828                   |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|   | 1              | 2                               |
|---|----------------|---------------------------------|
|   | Year to Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....      | 16,656,053,502 | 18,326,239,690                  |
| 2. Cost of bonds and stocks acquired .....  | 1,666,269,119  | 1,046,116,447                   |
| 3. Accrual of discount .....  | 15,924,451     | 24,227,792                      |
| 4. Unrealized valuation increase (decrease) .....   | (393,048,877)  | 138,463,609                     |
| 5. Total gain (loss) on disposals .....   | 40,988,199     | 148,309,894                     |
| 6. Deduct consideration for bonds and stocks disposed of .....                            | 1,514,481,971  | 2,976,232,462                   |
| 7. Deduct amortization of premium .....   | 25,761,303     | 40,281,975                      |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 301,757        | (887,002)                       |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 5,406,805      | 9,902,491                       |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 16,440,838,072 | 16,656,053,502                  |
| 11. Deduct total nonadmitted amounts .....  |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 16,440,838,072 | 16,656,053,502                  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE  NATIONWIDE MUTUAL INSURANCE COMPANY

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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|---------------------------------------|---|--|--|--|---|--|---|---|
| BONDS                                 |   |  |  |  |   |  |   |   |
| 1.   Class 1 (a) .....                | 7,171,403,655   | 452,466,850                                    | 683,581,158                                    | (53,561,605)   | 7,497,830,593   | 7,171,403,655  | 6,886,727,742   | 7,640,979,227   |
| 2.   Class 2 (a) .....                | 1,348,734,008   | 103,527,914                                    | 80,683,726                                     | 18,615,694   | 1,277,387,724   | 1,348,734,008  | 1,390,193,890   | 1,273,062,098   |
| 3.   Class 3 (a) .....                | 234,635,772   | 85,919,559                                     | 114,957,764                                    | (3,958,151)  | 260,451,750   | 234,635,772  | 201,639,416   | 263,298,241   |
| 4.   Class 4 (a) .....                | 197,564,746   | 246,958,841                                    | 184,588,238                                    | 8,787,286  | 227,786,483   | 197,564,746  | 268,722,635   | 208,682,329   |
| 5.   Class 5 (a) .....                | 33,519,832  | 3,437,407                                      | 7,446,994                                      | 41,731,620   | 41,830,286  | 33,519,832   | 71,241,865  | 30,010,890  |
| 6.   Class 6 (a) .....                | 37,827,162  | 1,802,089                                      | 2,849,935                                      | 1,297,056  | 39,435,601  | 37,827,162   | 38,076,372  | 36,623,376  |
| 7.   Total Bonds                      | 9,023,685,175   | 894,112,660                                    | 1,074,107,815                                  | 12,911,900   | 9,344,722,437   | 9,023,685,175  | 8,856,601,920   | 9,452,656,161   |
| PREFERRED STOCK                       |   |  |  |  |   |  |   |   |
| 8.   Class 1 .....                    |   |  |  |  |   |  |   |   |
| 9.   Class 2 .....                    | 2,888,000   |  |  | 15,000   | 2,873,000   | 2,888,000  | 2,903,000   | 2,858,000   |
| 10.   Class 3 .....                   | 88,765  |  |  |  | 88,765  | 88,765   | 88,765  | 92,855  |
| 11.   Class 4 .....                   |   |  |  |  |   |  |   | 12,000  |
| 12.   Class 5 .....                   |   |  |  |  |   |  |   |   |
| 13.   Class 6 .....                   |   |  |  |  |   |  |   |   |
| 14.   Total Preferred Stock .....     | 2,976,765   |  |  | 15,000   | 2,961,765   | 2,976,765  | 2,991,765   | 2,962,855   |
| 15.   Total Bonds and Preferred Stock | 9,026,661,940   | 894,112,660                                    | 1,074,107,815                                  | 12,926,900   | 9,347,684,202   | 9,026,661,940  | 8,859,593,685   | 9,455,619,016   |

(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 \$ .....218,164,951 ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... ;  
NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

|                | 1                               | 2         | 3           | 4                                  | 5  |
|----------------|---------------------------------|-----------|-------------|------------------------------------|--|
|                | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 9199999 Totals | 372,760,887                     | XXX       | 372,760,887 | 21,703                             |  |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|   | 1              | 2                               |
|---|----------------|---------------------------------|
|   | Year To Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 717,861,809    | 553,910,687                     |
| 2. Cost of short-term investments acquired .....  | 16,635,506,741 | 18,520,295,966                  |
| 3. Accrual of discount .....  |                |                                 |
| 4. Unrealized valuation increase (decrease) .....   |                |                                 |
| 5. Total gain (loss) on disposals .....   |                |                                 |
| 6. Deduct consideration received on disposals .....                                       | 16,980,607,663 | 18,356,344,844                  |
| 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) ..... | 372,760,887    | 717,861,809                     |
| 11. Deduct total nonadmitted amounts .....  |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 372,760,887    | 717,861,809                     |



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)    | (23,831,413) |
| 2.  | Cost Paid/(Consideration Received) on additions                               |              |
| 3.  | Unrealized Valuation increase/(decrease)                                      | (41,459,222) |
| 4.  | Total gain (loss) on termination recognized                                   | (18,483,401) |
| 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                 | 47,592       |
| 9.  | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) | (83,726,444) |
| 10. | Deduct nonadmitted assets   |              |
| 11. | Statement value at end of current period (Line 9 minus Line 10)               | (83,726,444) |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |   |              |
|------|---|--------------|
| 1.   | Book/Adjusted carrying value, December 31 of prior year                           | 23,945,598   |
| 2.   | Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)             | 26,549,662   |
| 3.1  | Change in variation margin on open contracts                                      | 10,191,078   |
| 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                                  | (1,410,396)  |
| 3.24 | Section 1, Column 16, prior year  | (11,601,474) |
|      |   | 10,191,078   |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)  |              |
| 4.1  | Variation margin on terminated contracts during the year                          | 59,783,054   |
| 4.2  | Less:   |              |
|      | 4.21 Amount used to adjust basis of hedged item                                   |              |
|      | 4.22 Amount recognized  | 59,783,054   |
|      |   | 59,783,054   |
| 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) | 50,495,259   |
| 7.   | Deduct total nonadmitted amounts  |              |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)                    | 50,495,259   |

## SCHEDULE DB - PART C - SECTION 1

[illegible]

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

|   | First Quarter                  |  | Second Quarter                 |  | Third Quarter                  |  | Fourth Quarter                 |  | Year To Date                   |   |
|---|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|---|
|   | 1<br>Number<br>of<br>Positions | 2<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 3<br>Number<br>of<br>Positions | 4<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value |
| 1. Beginning Inventory .....  | 3                              | 19,988,382   | 3                              | 19,989,864   | 3                              | 19,991,340   |                                |  | 3                              | 19,988,382  |
| 2. Add: Opened or Acquired Transactions.....  |                                |  |                                |  |                                |  |                                |  |                                |   |
| 3. Add: Increases in Replication (Synthetic Asset)<br>Transactions Statement Value..... | XXX                            | 1,482  | XXX                            | 1,476  | XXX                            | 9  | XXX                            |  | XXX                            | 2,967   |
| 4. Less: Closed or Disposed of Transactions.....  |                                |  |                                |  |                                | 4,994,933  |                                |  |                                | 4,994,933   |
| 5. Less: Positions Disposed of for Failing Effectiveness<br>Criteria.....               |                                |  |                                |  |                                |  |                                |  |                                |   |
| 6. Less: Decreases in Replication (Synthetic Asset)<br>Transactions Statement Value     | XXX                            |  | XXX                            |  | XXX                            |  | XXX                            |  | XXX                            |   |
| 7. Ending Inventory   | 3                              | 19,989,864   | 3                              | 19,991,340   | 3                              | 14,996,416   |                                |  | 3                              | 14,996,416  |

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.....                | (83,726,447)  |
| 2.                                 | Part B, Section 1, Column 14.....                | (1,371,520)   |
| 3.                                 | Total (Line 1 plus Line 2) .....                 | (85,097,966)  |
| 4.                                 | Part D, Column 5 .....                           | 108,766,538   |
| 5.                                 | Part D, Column 6 .....                           | (165,943,323) |
| 6.                                 | Total (Line 3 minus Line 4 minus Line 5) .....   | (27,921,181)  |
| Fair Value Check                   |  |               |
| 7.                                 | Part A, Section 1, Column 16 .....               | (79,872,518)  |
| 8.                                 | Part B, Section 1, Column 13 .....               |               |
| 9.                                 | Total (Line 7 plus Line 8) .....                 | (79,872,518)  |
| 10.                                | Part D, Column 8 .....                           | 113,834,085   |
| 11.                                | Part D, Column 9 .....                           | (167,156,941) |
| 12.                                | Total (Line 9 minus Line 10 minus Line 11) ..... | (26,549,662)  |
| Potential Exposure Check           |  |               |
| 13.                                | Part A, Section 1, Column 21 .....               | 42,545,631    |
| 14.                                | Part B, Section 1, Column 19 .....               | 23,219,500    |
| 15.                                | Part D, Column 11 .....                          | 65,765,131    |
| 16.                                | Total (Line 13 plus Line 14 minus Line 15) ..... |               |

SCHEDULE E - VERIFICATION

(Cash Equivalents)

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>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

| 1  | 2                  |                | 4                  | 5              | 6                                  | 7                      | 8  | 9  |
|--|--------------------|----------------|--------------------|----------------|------------------------------------|------------------------|--|--|
|  | Location           | 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 |
| 1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts. .... | Columbus .....     | Ohio .....     | ..01/01/1976 ..... | .....          | 124,181,404 .....                  | .....                  | 102,418,433 .....                              | 9,593,523 .....                              |
| New Albany Land, lot 45 .....  | New Albany .....   | Ohio .....     | ..11/25/2008 ..... | .....          | 5,000,060 .....                    | .....                  | 94,575,150 .....                               | 4,215,862 .....                              |
| 151, Hyatt Resort Dr, Rogers Road .....                                  | San Antonio .....  | Texas .....    | ..02/24/2011 ..... | .....          | 11,635,185 .....                   | .....                  | 50,293,821 .....                               | 3,568,910 .....                              |
| 1200 Locust .....  | Des Moines .....   | Iowa .....     | ..12/30/2001 ..... | .....          | 1,983,400 .....                    | .....                  | 44,729,656 .....                               | 971,032 .....                                |
| Data Center North .....  | Lewis Center ..... | Ohio .....     | ..06/30/1986 ..... | .....          | 63,337,721 .....                   | .....                  | 35,690,684 .....                               | 899,192 .....                                |
| High St Walkway .....  | Columbus .....     | Ohio .....     | ..01/01/2000 ..... | .....          | .....                              | .....                  | 887,503 .....                                  | 887,503 .....                                |
| 215 N. Front St .....  | Columbus .....     | Ohio .....     | ..01/01/1998 ..... | .....          | 19,235,485 .....                   | .....                  | 15,471,303 .....                               | 648,001 .....                                |
| Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft .....            | Lewis Center ..... | Ohio .....     | ..01/01/1960 ..... | .....          | 23,076,460 .....                   | .....                  | 16,952,277 .....                               | 530,943 .....                                |
| 3300 SW Williston .....  | Gainesville .....  | Florida .....  | ..01/01/1979 ..... | .....          | 9,614,259 .....                    | .....                  | 5,424,686 .....                                | 332,118 .....                                |
| 1000 Market NE .....   | Canton .....       | Ohio .....     | ..01/01/1981 ..... | .....          | 22,393,959 .....                   | .....                  | 10,647,886 .....                               | 150,881 .....                                |
| 1100 Walnut St Garage .....  | Des Moines .....   | Iowa .....     | ..04/30/2001 ..... | .....          | 6,149,421 .....                    | .....                  | 5,687,562 .....                                | 91,530 .....                                 |
| 800 Graves Mill .....  | Lynchburg .....    | Virginia ..... | ..01/01/1981 ..... | .....          | 9,274,207 .....                    | .....                  | 4,591,665 .....                                | 20,400 .....                                 |
| 280 Plaza N High St .....  | Columbus .....     | Ohio .....     | ..01/01/1996 ..... | .....          | 26,900,342 .....                   | .....                  | 21,861,341 .....                               | 8,197 .....                                  |
| Hickory St. Garage .....   | Columbus .....     | Ohio .....     | ..01/01/1978 ..... | .....          | 7,938,496 .....                    | .....                  | 5,913,230 .....                                | 120,327 .....                                |
| Other Aggregate .....  | .....              | .....          | .....              | .....          | .....                              | .....                  | .....  | (324,008) .....                              |
| Aggregate encumbrances .....   | .....              | .....          | .....              | .....          | .....                              | 69,546 .....           | .....  | .....  |
| 0199999. Acquired by Purchase .....                                      |                    |                |                    |                | 330,720,399 .....                  | 69,546 .....           | 415,145,197 .....                              | 21,714,411 .....                             |
| 204 12th Street .....  | Des Moines .....   | Iowa .....     | ..02/08/2008 ..... | .....          | 2,615,396 .....                    | .....                  | 5,129,055 .....                                | (1,122) .....                                |
| Plaza 3 and Atrium .....   | Columbus .....     | Ohio .....     | ..01/01/1989 ..... | .....          | 116,600,880 .....                  | .....                  | 70,203,731 .....                               | (96,826) .....                               |
| Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ .....            | Scottsdale .....   | Arizona .....  | ..07/31/2007 ..... | .....          | 27,485,668 .....                   | .....                  | (1,274,831) .....                              | (101,858) .....                              |
| 1100 Locust .....  | Des Moines .....   | Iowa .....     | ..04/30/2001 ..... | .....          | 152,079,135 .....                  | .....                  | 96,103,344 .....                               | (174,764) .....                              |
| 0299999. Acquired by Internal Transfer .....                             |                    |                |                    |                | 298,781,079 .....                  | .....                  | 170,161,299 .....                              | (374,570) .....                              |
| 0399999 - Totals .....   |                    |                |                    |                | 629,501,478 .....                  | 69,546 .....           | 585,306,496 .....                              | 21,339,841 .....                             |

## SCHEDULE A - PART 3

| 1                             | Location    |          | 4             | 5  | 6           | 7<br>Expended for Additions, Permanent Improvements and Changes in Encumbrances | 8<br>Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances |   |   |   |  | 14<br>Book/ Adjusted Carrying Value Less Encumbrances on Disposal | 15<br>Amounts Received During Year | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal | 19<br>Gross Income Earned Less Interest Incurred on Encumbrances | 20<br>Taxes, Repairs and Expenses Incurred |
|-------------------------------|-------------|----------|---------------|--|-------------|---|---|--|---|---|---|--|---|------------------------------------|--|--|-------------------------------------|--|--|
|                               | 2           | 3        |               |  |             |   |   | 9<br>Current Year's Depreciation                         | 10<br>Current Year's Other Than Temporary Impairment Recognized | 11<br>Current Year's Change in Encumbrances | 12<br>Total Change in Book/ Adjusted Carrying Value (11-9-10) | 13<br>Total Foreign Exchange Change in Book/ Adjusted Carrying Value |   |                                    |  |  |                                     |  |  |
| Description of Property       | City        | State    | Disposal Date | Name of Purchaser                        | Actual Cost |   |   |  |   |   |   |  |   |                                    |  |  |                                     |  |  |
| 700 N Cotner                  | Lincoln     | Nebraska | 07/13/2012    | Exeter 1031 Exchange Services, LLC, QI   | 3,514,405   | 684,394   | 1,695,174   |  |   |   |   | 1,695,174  | 1,441,846   |                                    | (253,328)                                      | (253,328)                              |                                     |  |  |
| 0199999. Property Disposed    |             |          |               |  | 3,514,405   | 684,394   | 1,695,174   |  |   |   |   | 1,695,174  | 1,441,846   |                                    | (253,328)                                      | (253,328)                              |                                     |  |  |
| 3300 SW Williston             | Gainesville | Florida  | 01/01/1979    | Nationwide Mutual Fire Insurance Company | 1,048,438   |   | 1,048,438   |  |   |   |   |  | 1,048,438   |                                    |  |  |                                     |  |  |
| 0299999. Property Transferred |             |          |               |  | 1,048,438   |   | 1,048,438   |  |   |   |   |  | 1,048,438   |                                    |  |  |                                     |  |  |
|                               |             |          |               |  |             |   |   |  |   |   |   |  |   |                                    |  |  |                                     |  |  |
|                               |             |          |               |  |             |   |   |  |   |   |   |  |   |                                    |  |  |                                     |  |  |
|                               |             |          |               |  |             |   |   |  |   |   |   |  |   |                                    |  |  |                                     |  |  |
|                               |             |          |               |  |             |   |   |  |   |   |   |  |   |                                    |  |  |                                     |  |  |
|                               |             |          |               |  |             |   |   |  |   |   |   |  |   |                                    |  |  |                                     |  |  |
|                               |             |          |               |  |             |   |   |  |   |   |   |  |   |                                    |  |  |                                     |  |  |
| 0399999 - Totals              |             |          |               |  | 4,562,843   | 684,394   | 2,743,612   |  |   |   |   | 1,695,174  | 2,490,284   |                                    | (253,328)                                      | (253,328)                              |                                     |  |  |

## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

| 1<br><br>Loan Number                   | Location        |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Disposal Date | 7<br><br>Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest<br>Prior Year | Change in Book Value/Recorded Investment                   |  |  |  |  |  | 14<br><br>Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest on<br>Disposal | 15<br><br>Consid-<br>eration | 16<br><br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br><br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br><br>Total<br>Gain<br>(Loss) on<br>Disposal |
|--|-----------------|----------------|--------------------|------------------------|------------------------|--|--|--|--|--|--|--|--|------------------------------|--|---|--|
|  | 2<br><br>City   | 3<br><br>State |                    |                        |                        |  | 8<br><br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br><br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br><br>Current<br>Year's Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 11<br><br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br><br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | 13<br><br>Total Foreign<br>Exchange<br>Change in<br>Book Value |  |                              |  |   |  |
| 00-1001106                             | PLYMOUTH        | MI             |                    | .11/13/2002            | .09/10/2012            | 1,198,154  |  |  |  |  |  | 1,175,927  | 1,175,927  |                              |  |   |  |
| 00-1100570                             | FT. THOMAS      | KY             |                    | .09/21/2004            | .08/23/2012            | 1,910,518  |  |  |  |  |  | 1,873,804  | 1,873,804  |                              |  |   |  |
| 00-1100815                             | NAPLES          | FL             |                    | .05/19/2005            | .08/01/2012            | 892,939  |  |  |  |  |  | 1,250,000  |  | 357,061                      | 357,061  |   |  |
| 00-1101344                             | TAMPA           | FL             |                    | .11/21/2006            | .07/02/2012            | 14,526,379   |  |  |  |  |  | 15,841,723   | 16,437,108   | 595,385                      | 595,385  |   |  |
| 00-1101768                             | NAPLES          | FL             |                    | .05/26/2011            | .08/01/2012            | 17,061   |  |  |  |  |  | 37,350   | 44,191   | 6,841                        |  |   |  |
| 0199999. Mortgages closed by repayment |                 |                |                    |                        |                        | 18,545,052   |  |  |  |  |  | 19,821,743   | 20,781,030   |                              | 959,287  | 959,287   |  |
| 00-1000038                             | VISTA           | CA             |                    | .08/31/2000            |                        | 837,668  |  |  |  |  |  | 16,927   | 16,927   |                              |  |   |  |
| 00-1000267                             | RICHMOND        | VA             |                    | .11/14/2000            |                        | 465,967  |  |  |  |  |  | 18,189   | 18,189   |                              |  |   |  |
| 00-1000391                             | BROOKLYN        | NY             |                    | .01/11/2001            |                        | 3,290,206  |  |  |  |  |  | 63,042   | 63,042   |                              |  |   |  |
| 00-1000449                             | EAST MEADOW     | NY             |                    | .12/29/2000            |                        | 3,717,733  |  |  |  |  |  | 36,678   | 36,678   |                              |  |   |  |
| 00-1000450                             | MIDLAND PARK    | NJ             |                    | .12/29/2000            |                        | 3,553,215  |  |  |  |  |  | 35,055   | 35,055   |                              |  |   |  |
| 00-1000460                             | PORT RICHEY     | FL             |                    | .03/07/2001            |                        | 2,184,148  |  |  |  |  |  | 24,253   | 24,253   |                              |  |   |  |
| 00-1000508                             | PLANO           | TX             |                    | .03/06/2001            |                        | 1,960,078  |  |  |  |  |  | 118,097  | 118,097  |                              |  |   |  |
| 00-1000570                             | WEST PALM BEACH | FL             |                    | .06/20/2001            |                        | 854,562  |  |  |  |  |  | 41,083   | 41,083   |                              |  |   |  |
| 00-1000627                             | JACKSONVILLE    | FL             |                    | .10/19/2001            |                        | 4,036,806  |  | 67,165   |  |  | 67,165   | 21,780   | 21,780   |                              |  |   |  |
| 00-1000714                             | CLOSTER         | NJ             |                    | .11/08/2001            |                        | 1,709,621  |  |  |  |  |  | 29,753   | 29,753   |                              |  |   |  |
| 00-1000791                             | MILWAUKEE       | WI             |                    | .12/17/2001            |                        | 657,218  |  |  |  |  |  | 15,356   | 15,356   |                              |  |   |  |
| 00-1000804                             | DAVENPORT       | IA             |                    | .02/14/2002            |                        | 2,037,529  |  |  |  |  |  | 35,538   | 35,538   |                              |  |   |  |
| 00-1000869                             | CINCINNATI      | OH             |                    | .03/13/2002            |                        | 311,063  |  |  |  |  |  | 11,094   | 11,094   |                              |  |   |  |
| 00-1000926                             | MARIETTA        | GA             |                    | .12/23/2002            |                        | 1,373,810  |  |  |  |  |  | 12,569   | 12,569   |                              |  |   |  |
| 00-1000999                             | AURORA          | CO             |                    | .03/03/2004            |                        | 2,491,160  |  |  |  |  |  | 10,827   | 10,827   |                              |  |   |  |
| 00-1001038                             | ITHACA          | NY             |                    | .10/01/2002            |                        | 8,993,756  |  |  |  |  |  | 46,972   | 46,972   |                              |  |   |  |
| 00-1001063                             | OCEOLA TOWNSHIP | MI             |                    | .03/14/2003            |                        | 1,444,893  |  |  |  |  |  | 13,116   | 13,116   |                              |  |   |  |
| 00-1001090                             | MASON           | OH             |                    | .12/20/2002            |                        | 8,158,526  |  |  |  |  |  | 50,292   | 50,292   |                              |  |   |  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

| 1           | Location        |       | 4         | 5             | 6             | 7   | Change in Book Value/Recorded Investment          |   |  |  |   |  | 14   | 15                 | 16   | 17  | 18                                     |
|-------------|-----------------|-------|-----------|---------------|---------------|---|---|---|--|--|---|--|--|--------------------|--|---|--|
|             | 2               | 3     |           |               |               |   | 8   | 9   | 10   | 11   | 12  | 13   |  |                    |  |   |  |
| Loan Number | City            | State | Loan Type | Date Acquired | Disposal Date | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/Accretion | Current<br>Year's Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 00-1001099  | SENECA          | SC    |           | 11/01/2002    |               | 3,284,823   |   |   |  |  |   |  | 48,332   |                    | 48,332   |   |  |
| 00-1001152  | DALLAS          | TX    |           | 12/20/2002    |               | 3,430,657   |   |   |  |  |   |  | 26,420   |                    | 26,420   |   |  |
| 00-1001164  | CHESTERFIELD    | VA    |           | 11/20/2002    |               | 5,109,029   |   |   |  |  |   |  | 32,749   |                    | 32,749   |   |  |
| 00-1001203  | NILES           | IL    |           | 12/30/2002    |               | 2,572,115   |   |   |  |  |   |  | 15,989   |                    | 15,989   |   |  |
| 00-1001310  | SOLON           | OH    |           | 04/28/2003    |               | 1,054,205   |   |   |  |  |   |  | 35,569   |                    | 35,569   |   |  |
| 00-1001328  | MILFORD         | OH    |           | 08/29/2003    |               | 1,607,058   |   |   |  |  |   |  | 15,261   |                    | 15,261   |   |  |
| 00-1100045  | RANCHO BERNARDO | CA    |           | 07/24/2003    |               | 1,210,139   |   |   |  |  |   |  | 11,303   |                    | 11,303   |   |  |
| 00-1100064  | SAN MATEO       | CA    |           | 08/06/2003    |               | 802,471   |   |   |  |  |   |  | 7,655  |                    | 7,655  |   |  |
| 00-1100073  | SAN FRANCISCO   | CA    |           | 08/06/2003    |               | 796,263   |   |   |  |  |   |  | 7,794  |                    | 7,794  |   |  |
| 00-1100074  | SAN DIEGO       | CA    |           | 08/07/2003    |               | 801,622   |   |   |  |  |   |  | 7,674  |                    | 7,674  |   |  |
| 00-1100106  | WINTERPARK      | FL    |           | 01/29/2004    |               | 3,156,745   |   |   |  |  |   |  | 66,033   |                    | 66,033   |   |  |
| 00-1100107  | WINTERPARK      | FL    |           | 11/24/2004    |               | 2,717,486   |   |   |  |  |   |  | 54,128   |                    | 54,128   |   |  |
| 00-1100109  | MILFORD         | OH    |           | 09/23/2003    |               | 604,007   |   |   |  |  |   |  | 19,212   |                    | 19,212   |   |  |
| 00-1100112  | JUPITER         | FL    |           | 11/26/2003    |               | 2,627,685   |   |   |  |  |   |  | 15,135   |                    | 15,135   |   |  |
| 00-1100121  | WAYNE           | NJ    |           | 12/01/2003    |               | 1,471,546   |   |   |  |  |   |  | 21,648   |                    | 21,648   |   |  |
| 00-1100132  | BRIGHTON        | MI    |           | 10/09/2003    |               | 1,646,303   |   |   |  |  |   |  | 14,452   |                    | 14,452   |   |  |
| 00-1100159  | WOODLAWN        | MD    |           | 02/27/2004    |               | 1,231,622   |   |   |  |  |   |  | 11,027   |                    | 11,027   |   |  |
| 00-1100217  | LAS VEGAS       | NV    |           | 12/30/2003    |               | 1,773,489   |   |   |  |  |   |  | 15,491   |                    | 15,491   |   |  |
| 00-1100220  | RENTON          | WA    |           | 01/14/2004    |               | 4,381,975   |   |   |  |  |   |  | 25,380   |                    | 25,380   |   |  |
| 00-1100225  | EDGEWATER       | NJ    |           | 12/17/2003    |               | 5,950,068   |   |   |  |  |   |  | 24,070   |                    | 24,070   |   |  |
| 00-1100230  | LAKE OSWEGO     | OR    |           | 01/14/2004    |               | 1,752,790   |   |   |  |  |   |  | 10,152   |                    | 10,152   |   |  |
| 00-1100232  | RIALTO          | CA    |           | 11/21/2003    |               | 484,753   |   |   |  |  |   |  | 4,383  |                    | 4,383  |   |  |
| 00-1100243  | ALBUQUERQUE     | NM    |           | 01/29/2004    |               | 819,509   |   |   |  |  |   |  | 7,365  |                    | 7,365  |   |  |
| 00-1100245  | INDIANAPOLIS    | IN    |           | 12/23/2003    |               | 2,693,482   |   |   |  |  |   |  | 15,804   |                    | 15,804   |   |  |
| 00-1100246  | INDIANAPOLIS    | IN    |           | 12/29/2003    |               | 5,386,963   |   |   |  |  |   |  | 31,608   |                    | 31,608   |   |  |
| 00-1100266  | CLARKSVILLE     | IN    |           | 03/25/2004    |               | 9,005,861   |   |   |  |  |   |  | 138,668  |                    | 138,668  |   |  |
| 00-1100267  | LEXINGTON       | KY    |           | 12/15/2003    |               | 1,657,142   |   |   |  |  |   |  | 14,220   |                    | 14,220   |   |  |
| 00-1100270  | NEW BEDFORD     | MA    |           | 12/03/2003    |               | 3,328,401   |   |   |  |  |   |  | 19,171   |                    | 19,171   |   |  |
| 00-1100291  | TROY            | MI    |           | 02/06/2004    |               | 2,540,649   |   |   |  |  |   |  | 220,332  |                    | 220,332  |   |  |
| 00-1100565  | MEMPHIS         | TN    |           | 11/24/2004    |               | 1,359,353   |   |   |  |  |   |  | 8,587  |                    | 8,587  |   |  |
| 00-1100583  | BOSTON          | MA    |           | 09/27/2004    |               | 4,249,312   |   |   |  |  |   |  | 33,761   |                    | 33,761   |   |  |
| 00-1100597  | MENTOR          | OH    |           | 11/18/2004    |               | 843,023   |   |   |  |  |   |  | 11,461   |                    | 11,461   |   |  |
| 00-1100606  | REDONDO BEACH   | CA    |           | 12/22/2004    |               | 2,704,534   |   |   |  |  |   |  | 14,345   |                    | 14,345   |   |  |
| 00-1100678  | MOKENA          | IL    |           | 11/22/2004    |               | 1,680,604   |   |   |  |  |   |  | 14,201   |                    | 14,201   |   |  |
| 00-1100682  | MENLO PARK      | CA    |           | 07/10/2006    |               | 3,320,681   |   |   |  |  |   |  | 37,784   |                    | 37,784   |   |  |
| 00-1100696  | KANSAS CITY     | MO    |           | 11/22/2004    |               | 1,681,576   |   |   |  |  |   |  | 16,204   |                    | 16,204   |   |  |
| 00-1100733  | WEST VAIL       | CO    |           | 03/24/2005    |               | 2,230,580   |   |   |  |  |   |  | 12,420   |                    | 12,420   |   |  |
| 00-1100740  | TAMPA           | FL    |           | 02/25/2005    |               | 1,558,594   |   |   |  |  |   |  | 20,406   |                    | 20,406   |   |  |
| 00-1100762  | BEAVERTON       | OR    |           | 06/21/2005    |               | 4,479,452   |   |   |  |  |   |  | 24,711   |                    | 24,711   |   |  |
| 00-1100770  | KANSAS CITY     | MO    |           | 03/28/2005    |               | 963,417   |   |   |  |  |   |  | 12,769   |                    | 12,769   |   |  |
| 00-1100828  | VARIOUS CITIES  | TN    |           | 07/08/2005    |               | 4,094,458   |   |   |  |  |   |  | 52,116   |                    | 52,116   |   |  |
| 00-1100844  | ORLAND PARK     | IL    |           | 07/22/2005    |               | 785,504   |   |   |  |  |   |  | 10,240   |                    | 10,240   |   |  |
| 00-1100865  | ANN ARBOR       | MI    |           | 07/20/2005    |               | 3,419,536   |   |   |  |  |   |  | 27,840   |                    | 27,840   |   |  |
| 00-1100879  | SALT LAKE CITY  | UT    |           | 10/28/2005    |               | 1,725,123   |   |   |  |  |   |  | 13,669   |                    | 13,669   |   |  |
| 00-1100886  | NEW ALBANY      | IN    |           | 08/18/2005    |               | 2,139,765   |   |   |  |  |   |  | 11,518   |                    | 11,518   |   |  |
| 00-1100904  | DENVER          | CO    |           | 08/29/2005    |               | 2,565,265   |   |   |  |  |   |  | 20,995   |                    | 20,995   |   |  |
| 00-1100905  | AUSTIN          | TX    |           | 07/07/2005    |               | 1,470,403   |   |   |  |  |   |  | 5,920  |                    | 5,920  |   |  |
| 00-1100927  | ANN ARBOR       | MI    |           | 08/09/2005    |               | 1,788,295   |   |   |  |  |   |  | 10,162   |                    | 10,162   |   |  |
| 00-1100932  | BELLEVUE        | WA    |           | 08/30/2005    |               | 2,625,505   |   |   |  |  |   |  | 20,543   |                    | 20,543   |   |  |
| 00-1100934  | CARMEL          | IN    |           | 10/13/2005    |               | 1,449,883   |   |   |  |  |   |  | 51,387   |                    | 51,387   |   |  |
| 00-1100947  | ELDERSBURG      | MD    |           | 08/31/2005    |               | 1,886,415   |   |   |  |  |   |  | 15,220   |                    | 15,220   |   |  |
| 00-1100952  | KANSAS CITY     | KS    |           | 08/18/2005    |               | 3,287,483   |   |   |  |  |   |  | 27,098   |                    | 27,098   |   |  |
| 00-1100958  | JANESVILLE      | WI    |           | 11/01/2005    |               | 800,501   |   |   |  |  |   |  | 9,959  |                    | 9,959  |   |  |
| 00-1100962  | SAN FRANCISCO   | CA    |           | 09/15/2005    |               | 1,201,456   |   |   |  |  |   |  | 9,715  |                    | 9,715  |   |  |
| 00-1100970  | DENVER          | CO    |           | 09/26/2005    |               | 7,745,807   |   |   |  |  |   |  | 20,642   |                    | 20,642   |   |  |
| 00-1100989  | BRIDGETON       | MO    |           | 10/13/2005    |               | 1,043,297   |   |   |  |  |   |  | 12,868   |                    | 12,868   |   |  |
| 00-1100993  | TALLAHASSEE     | FL    |           | 10/11/2005    |               | 6,531,414   |   | 54,655  |  |  | 54,655  |  | 46,981   |                    | 46,981   |   |  |
| 00-1100998  | OXNARD          | CA    |           | 10/11/2005    |               | 950,076   |   |   |  |  |   |  | 7,474  |                    | 7,474  |   |  |
| 00-1101004  | REDLANDS        | CA    |           | 10/18/2005    |               | 1,728,389   |   |   |  |  |   |  | 13,554   |                    | 13,554   |   |  |
| 00-1101012  | LEXINGTON       | KY    |           | 11/30/2005    |               | 1,987,095   |   |   |  |  |   |  | 25,310   |                    | 25,310   |   |  |
| 00-1101027  | KING OF PRUSSIA | PA    |           | 11/18/2005    |               | 4,772,670   |   |   |  |  |   |  | 21,105   |                    | 21,105   |   |  |



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

| 1  | Location     |       | 4         | 5             | 6             | 7  | Change in Book Value/Recorded Investment |  |   |   |  |   | 14  | 15             | 16                                       | 17                               | 18                            |
|--|--------------|-------|-----------|---------------|---------------|--|--|--|---|---|--|---|---|----------------|--|----------------------------------|-------------------------------|
|  | 2            | 3     |           |               |               |  | 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 |
| 00-1101054                                 | OCOE         | FL    |           | 01/24/2006    |               | 3,772,100  |  |  |   |   |  |   | 25,047  | 25,047         |  |                                  |                               |
| 00-1101437                                 | STAMFORD     | CT    |           | 03/01/2007    |               | 16,146,255   |  |  |   |   |  |   | 371,866   | 371,866        |  |                                  |                               |
| 00-1101628                                 | FORTH WORTH  | TX    |           | 11/21/2007    |               | 2,506,850  |  |  |   |   |  |   | 261,286   | 261,286        |  |                                  |                               |
| 00-1101655                                 | LOS ANGELES  | CA    |           | 10/30/2008    |               | 579,067  |  |  |   |   |  |   | 32,162  | 32,162         |  |                                  |                               |
| 00-1101667                                 | AUSTELL      | GA    |           | 11/05/2009    |               | 932,653  |  |  |   |   |  |   | 56,662  | 56,662         |  |                                  |                               |
| 00-1101823                                 | FULLERTON    | CA    |           | 03/02/2012    |               |  |  |  |   |   |  |   | 60,755  | 60,755         |  |                                  |                               |
| 00-1101892                                 | LINCOLN      | NE    |           | 07/13/2012    |               |  |  |  |   |   |  |   | 3,005   | 3,005          |  |                                  |                               |
| 03-0307261                                 | GAINESVILLE  | FL    |           | 08/11/1995    |               | 1,498,418  |  |  |   |   |  |   | 24,649  | 24,649         |  |                                  |                               |
| 03-0312086                                 | TALLAHASSEE  | FL    |           | 09/22/1999    |               | 4,770,427  |  | 953                                      |   |   | 953                                    |   | 46,198  | 46,198         |  |                                  |                               |
| 00-1101391                                 | JACKSONVILLE | FL    |           | 05/01/2007    |               | 7,428,160  |  |  |   |   |  |   | 25,359  | 25,359         |  |                                  |                               |
| 00-1101392                                 | JACKSONVILLE | FL    |           | 03/02/2007    |               | 15,554,497   |  |  |   |   |  |   | 189,766   | 189,766        |  |                                  |                               |
| 00-1101438                                 | JACKSONVILLE | FL    |           | 03/02/2007    |               | 7,548,600  |  |  |   |   |  |   | 76,219  | 76,219         |  |                                  |                               |
| 0299999. Mortgages with partial repayments |              |       |           |               |               | 261,783,304  |  | 122,773                                  |   |   | 122,773                                |   | 3,351,589   | 3,351,589      |  |                                  |                               |
| 0599999 - Totals                           |              |       |           |               |               | 280,328,356  |  | 122,773                                  |   |   | 122,773                                |   | 23,173,332  | 24,132,619     |  | 959,287                          | 959,287                       |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

| 1<br>CUSIP<br>Identification   | 2<br>Name or Description  | Location           |            | 5<br>Name of Vendor<br>or General Partner         | 6<br>NAIC<br>Designation | 7<br>Date<br>Originally<br>Acquired | 8<br>Type<br>and<br>Strategy | 9<br>Actual Cost<br>at Time of<br>Acquisition | 10<br>Additional<br>Investment Made<br>After Acquisition | 11<br>Amount of<br>Encumbrances | 12<br>Commitment<br>for<br>Additional<br>Investment | 13<br>Percentage of<br>Ownership |
|--|---|--------------------|------------|---|--------------------------|-------------------------------------|------------------------------|---|--|---------------------------------|---|----------------------------------|
|  |   | 3<br>City          | 4<br>State |   |                          |                                     |                              |   |  |                                 |   |                                  |
|  | Cyprium Investors III, LP(fka KPP Investors III)                        | Cleveland          | .OH        | KPP III Management LLC                            |                          | 12/29/2006                          | 2                            |   | 274,152  |                                 | 4,124,351   | 0.156                            |
|  | Green Mountain Partners III   | Quechee            | .VT        | Green Mountain Investors III, LLC                 |                          | 10/01/2002                          | 2                            |   | 2,775  |                                 | (5,116)   | 0.093                            |
|  | Keyne Anderson Mezzanine Partners (QP) L.P.                             |                    |            |   |                          | 08/31/2010                          |                              |   | 3,731,250  |                                 | 6,090,120   | 0.002                            |
|  | New York Life Investment Management Mezzanine Partners II               | New York           | .NY        | New York Life Investment                          |                          | 10/31/2007                          | 2                            |   | 42,717   |                                 | (94,174)  | 0.025                            |
|  | Newstone Capital Partners II, LP  |                    |            |   |                          | 12/29/2010                          |                              |   | 3,663,611  |                                 | 13,374,573  | 0.000                            |
|  | Northstar Mezzanine Partners V, L.P.                                    | Minneapolis        | .MN        | Northstar CapitalPartners L.P.                    |                          | 02/12/2008                          |                              |   | 2,463,275  |                                 | 3,343,334   | 0.044                            |
|  | Prudential Capital Partners III   | Chicago            | .IL        | Prudential Capital Partner, LP                    |                          | 10/15/2008                          |                              |   | 290,716  |                                 | 1,619,711   | 0.018                            |
| 1399999. Joint   | Venture Interests - Other Fixed Income - Unaffiliated                   |                    |            |   |                          |                                     |                              |   | 10,468,496   |                                 | 28,452,799  | XXX                              |
|  | 1492 Capital LLC  | Columbus           | .OH        |   |                          | 07/23/2008                          |                              |   | 13,225,000   |                                 | (138,853,505)                                       | 1.000                            |
|  | ArcLight Energy Partners V, LP  |                    |            |   |                          |                                     |                              |   | 5,500,548  |                                 | 22,078,783  | 0.009                            |
|  | Comvest Investment Partners IV, LP                                      |                    |            |   |                          | 07/29/2011                          |                              |   | 3,461,622  |                                 | 17,189,396  | 0.052                            |
|  | EnCap Energy Capital Fund VII, L.P.                                     | Dallas             | .TX        | EnCap Equity fund VII, LP                         |                          | 09/28/2007                          | 3                            |   | 555,699  |                                 | 4,314,907   | 0.016                            |
|  | EnCap Energy Capital Fund VIII Co-Investors LP                          |                    |            |   |                          | 12/08/2011                          |                              | 83,087  |  |                                 | 3,085,124   | 0.011                            |
|  | EnCap Energy Capital Fund VIII LP                                       |                    |            |   |                          | 12/15/2010                          |                              |   | 804,684  |                                 | 15,025,365  | 0.000                            |
|  | Energy Spectrum Partners V, LP  | Dallas             | .TX        | Energy Spectrun Partners V LP                     |                          | 12/01/2007                          | 3                            |   | 57,324   |                                 | 2,011,334   | 0.025                            |
|  | Energy Spectrum VI, L.P.  |                    |            |   |                          | 02/28/2011                          |                              |   | 376,297  |                                 | 25,673,722  | 0.030                            |
|  | Fox Paine Capital Fund II, LP   | Foster City        | .CA        | Fox Paine Capital International GP, LP            |                          | 12/31/2000                          | 3                            |   | 6,891  |                                 | 2,438,326   | 0.009                            |
|  | Global Infrastructure Partners  | New York           | .NY        | Global Infrastructure                             |                          | 12/14/2007                          |                              |   | 33,675   |                                 | 3,934,900   | 0.000                            |
|  | Lovell Minnick Equity Partners III LP                                   | El Segundo         | .CA        |   |                          | 09/26/2008                          |                              |   | 2,586,945  |                                 | 5,592,749   | 0.062                            |
|  | Meritech Capital Partners II, LP  | Palo Alto          | .CA        | Meritech Capital Associates II LLC                |                          | 12/31/2000                          | 1                            |   | 75,000   |                                 | 462,500   | 0.009                            |
|  | NCT Ventures Fund I LP  | Columbus           | .OH        | NCT GP I  |                          | 06/20/2008                          |                              |   | 112,792  |                                 | 547,010   | 0.255                            |
|  | Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III) | Foster City        | .CA        | Fox Paine Capital Fund III GP, LP                 |                          | 08/15/2006                          | 3                            |   | 287,052  |                                 | 3,836,252   | 0.012                            |
|  | Reservoir Venture Partners II, LP                                       | Worthington        | .OH        | Emerging Technology Ventures, L.P.                |                          | 10/27/2006                          | 1                            |   | 300,000  |                                 | 658,943   | 0.149                            |
|  | Silver Lake Partners II, LP   | Menlo Park         | .CA        | Silver Lake Technology Associates II, LLC         |                          | 07/28/2004                          | 3                            |   | 14,892   |                                 | 1,630,410   | 0.004                            |
|  | Silver Lake Partners III, LP  | Menlo Park         | .CA        | Silver Lake Technology Associates III, LP         |                          | 12/19/2006                          | 3                            |   | 2,959,351  |                                 | 7,791,000   | 0.004                            |
|  | Trident IV, LP  | Greenwich          | .CT        | Trident IV, LP                                    |                          | 05/21/2007                          | 3                            |   | 90,501   |                                 | 2,278,495   | 0.020                            |
|  | Trident V, LP   | Greenwich          | .CT        |   |                          | 12/20/2010                          |                              |   | 491,768  |                                 | 9,402,923   | 0.004                            |
|  | Yukon Capital Partners, LP  | Wilmington         | .DE        | Yukon Partners, LLC                               |                          | 06/15/2011                          |                              |   | 4,400,000  |                                 | 22,481,164  | 0.168                            |
| 1599999. Joint   | Venture Interests - Common Stock - Unaffiliated                         |                    |            |   |                          |                                     |                              | 83,087  | 35,340,041   |                                 | 11,579,798  | XXX                              |
|  | Nationwide Alternative Investments LLC                                  | Columbus           | .OH        | Nationwide Alternative Investment LLC             |                          | 06/30/2007                          |                              |   | 1,487,821  |                                 | 28,509,774  | 1.000                            |
|  | Nationwide Private Equity Fund, LLC                                     | Columbus           | .OH        | Nationwide Private Equity Fund LLC                |                          | 10/14/2004                          | 3                            |   | 7,229,080  |                                 | 177,128,073   | 1.000                            |
| 1699999. Joint   | Venture Interests - Common Stock - Affiliated                           |                    |            |   |                          |                                     |                              |   | 8,716,901  |                                 | 205,637,847   | XXX                              |
|  | Crow Holdings Realty Partners V, L.P.                                   | Dallas             | .SD        | Crow Holdings Realty                              |                          | 01/14/2008                          |                              |   | 2,332,000  |                                 | (1,954,938)   | 0.032                            |
|  | Invesco Real Estate Fund II, L.P.                                       | Dallas             | .TX        | Investco Real Estate                              |                          | 10/05/2007                          |                              |   | 2,760,000  |                                 | 1,841,693   | 0.051                            |
|  | Ram Realty Partners II, LP  | Palm Beach Gardens | .FL        | Ram Realty Associates II LP                       |                          | 06/22/2007                          |                              |   | 574,175  |                                 | 177,352   | 0.178                            |
|  | Wrightwood Capital High Yield Partners II                               | Chicago            | .IL        | Wrightwood Capital High Yield Partners II GP, LLC |                          | 10/10/2008                          |                              |   | 1,637,535  |                                 | 5,907,579   | 0.082                            |
| 1799999. Joint   | Venture Interests - Real Estate - Unaffiliated                          |                    |            |   |                          |                                     |                              |   | 7,303,710  |                                 | 5,971,686   | XXX                              |
|  | NW REI, LLC   | Columbus           | .OH        | NW REI, LLC                                       |                          | 02/08/2008                          |                              |   | 607,000  |                                 | (29,551,797)  | 1.000                            |
| 1899999. Joint   | Venture Interests - Real Estate - Affiliated                            |                    |            |   |                          |                                     |                              |   | 607,000  |                                 | (29,551,797)  | XXX                              |
|  | NW Corp Unsecured Note (Olentangy RE)                                   | Columbus           | .OH        |   |                          | 12/31/2010                          |                              |   | 2,894,024  |                                 | (11,935,541)  | 1.000                            |
| 2699999. Non-collateral Loans - Affiliated                                   |   |                    |            |   |                          |                                     |                              |   | 2,894,024  |                                 | (11,935,541)  | XXX                              |
|  | SunAmerica Affordable Housing Partners 138, LLC                         | Carson City        | .NV        | American International Group                      |                          | 11/30/2004                          |                              |   | (20)   |                                 | 20  | 0.053                            |
| 2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated     |   |                    |            |   |                          |                                     |                              |   | (20)   |                                 | 20  | XXX                              |
|  | Hudson Housing Tax Credit Fund LII LLC                                  |                    |            |   |                          | 06/30/2011                          |                              |   | 4,588,000  |                                 | (3,226,183)   | 0.500                            |
|  | Nationwide Affordable Housing Fund 46                                   |                    |            |   |                          | 09/15/2011                          |                              |   | 2,956,518  |                                 | 5,052,199   | 0.500                            |
|  | Ohio Equity Fund II LLC   |                    |            |   |                          | 09/09/2011                          |                              |   | 4,756,841  |                                 | (1,852,108)   | 0.500                            |
|  | WNC Institutional Tax Credit Fund 36                                    | Irvine             | .CA        |   |                          | 08/25/2011                          |                              |   | 6,449,220  |                                 | (5,112,028)   | 0.500                            |
|  | WNC Institutional Tax Credit Fund NW 2012 Federal, LLC                  |                    |            |   |                          |                                     |                              | 1,986,741                                     |  |                                 | 19,745,721  | 0.500                            |
|  | WNC Institutional Tax Credit Fund XXVII                                 | Irvine             | .CA        | WNC Advisors, LLC                                 |                          | 01/23/2008                          |                              |   | 62,000   |                                 | (2,331,545)   | 1.000                            |
| 3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated |   |                    |            |   |                          |                                     |                              | 1,986,741                                     | 18,812,579   |                                 | 12,276,056  | XXX                              |
|  | CT Infrastructure Credits-ESPN  |                    |            |   |                          | 07/17/2012                          |                              | 1,026,066                                     |  |                                 |   | 1.000                            |
| 3399999. State Low Income Housing Tax Credit - Unaffiliated                  |   |                    |            |   |                          |                                     |                              | 1,026,066                                     |  |                                 |   | XXX                              |
|  | Brooke School Investment Fund LLC                                       | Boston             | .MA        | The Corporation Trust Company                     |                          | 12/22/2005                          |                              |   | 20,000   |                                 | 595,000   | 1.000                            |
| 3599999. All Other Low Income Housing Tax Credit - Unaffiliated              |   |                    |            |   |                          |                                     |                              |   | 20,000   |                                 | 595,000   | XXX                              |
|  | BCCS Investment Fund,LLC  | Boston             | .MA        | BCCS, LLC   |                          | 02/21/2008                          |                              |   | 128,970  |                                 | 1,166,027   | 1.000                            |
|  | ELH Investment Fund LLC   | Washington         | .D.C       | ELH Investment Fund, LLC                          |                          | 02/29/2008                          |                              |   | 163,438  |                                 | 1,665,189   | 1.000                            |
|  | The Leaguers Investment Fund LLC  | Newark             | .NJ        | The Leaguers Investment Fund, LLC                 |                          | 01/17/2008                          |                              |   | 233,100  |                                 | 2,244,627   | 1.000                            |
| 3699999. All Other Low Income Housing Tax Credit - Affiliated                |   |                    |            |   |                          |                                     |                              |   | 525,508  |                                 | 5,075,843   | XXX                              |
| 3999999. Total - Unaffiliated  |   |                    |            |   |                          |                                     |                              | 3,095,894                                     | 71,944,806   |                                 | 58,875,359  | XXX                              |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

| 1<br><br>CUSIP<br>Identification | 2<br><br>Name or Description | Location |       | 5<br><br>Name of Vendor<br>or General Partner | 6<br><br>NAIC<br>Designation | 7<br><br>Date<br>Originally<br>Acquired | 8<br><br>Type<br>and<br>Strategy | 9<br><br>Actual Cost<br>at Time of<br>Acquisition | 10<br><br>Additional<br>Investment Made<br>After Acquisition | 11<br><br>Amount of<br>Encumbrances | 12<br><br>Commitment<br>for<br>Additional<br>Investment | 13<br><br>Percentage of<br>Ownership |
|----------------------------------|------------------------------|----------|-------|---|------------------------------|---|----------------------------------|---|--|-------------------------------------|---|--------------------------------------|
|                                  |                              | 3        | 4     |   |                              |   |                                  |   |  |                                     |   |                                      |
|                                  |                              | City     | State |   |                              |   |                                  |   |  |                                     |   |                                      |
| 4099999. Total - Affiliated      |                              |          |       |   |                              |   |                                  |   | 12,743,433   |                                     | 169,226,352   | XXX                                  |
| 4199999 - Totals                 |                              |          |       |   |                              |   |                                  | 3,095,894   | 84,688,239   |                                     | 228,101,711   | XXX                                  |

SCHEDULE BA - PART 3

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

| 1<br><br>CUSIP<br>Identification                                     | 2<br><br>Name or Description                              | Location      |                | 5<br><br>Name of Purchaser or<br>Nature of Disposal | 6<br><br>Date<br>Originally<br>Acquired | 7<br><br>Disposal<br>Date | 8<br><br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | Change in Book/Adjusted Carrying Value                          |  |   |  |  |   | 15<br><br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | 16<br><br>Consid-<br>eration | 17<br><br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br><br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br><br>Total<br>Gain<br>(Loss) on<br>Disposal | 20<br><br>Invest-<br>ment<br>Income |
|--|---|---------------|----------------|---|---|---------------------------|--|---|--|---|--|--|---|---|------------------------------|---|---|--|-------------------------------------|
|  |   | 3<br><br>City | 4<br><br>State |   |   |                           |  | 9<br><br>Unrealized<br>Valuation<br>Increase<br>(De-<br>crease) | 10<br><br>Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | 11<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impair-<br>ment<br>Recog-<br>nized | 12<br><br>Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | 13<br><br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | 14<br><br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |   |                              |   |   |  |                                     |
|  | Cyprium Investors III, LP(fka KPP Investors III)          | Cleveland     | OH             |   | 12/29/2006                              |                           | 11,207,258   | 541,056   |  |   |  | 541,056  |   |   | 2,000,156                    |   |   |  | 287,723                             |
|  | Green Mountain Partners III                               | Quechee       | VT             |   | 10/01/2002                              |                           | 12,022,716   | (963,056)   |  |   |  | (963,056)  |   |   | 32,668                       |   |   |  | 23                                  |
|  | Keyne Anderson Mezzanine Partners (QP) L.P.               |               |                |   | 08/31/2010                              |                           |  |   |  |   |  |  |   |   | 516,642                      |   |   |  | 491,715                             |
|  | New York Life Investment Management Mezzanine Partners II | New York      | NY             |   | 10/31/2007                              |                           | 14,477,334   | (121,296)   |  |   |  | (121,296)  |   |   | 800,929                      |   |   |  | 11,786                              |
|  | Newstone Capital Partners, LP                             | Los Angeles   | CA             |   | 05/31/2007                              |                           | 11,392,198   | (273,098)   |  |   |  | (273,098)  |   |   | 1,165,320                    |   |   |  | 313,681                             |
|  | Northstar Mezzanine Partners III                          | Minneapolis   | MN             |   | 10/01/2002                              |                           | 4,884,234  | 398,517   |  |   |  | 398,517  |   |   |                              |   |   |  | 28,209                              |
|  | Northstar Mezzanine Partners V, L.P.                      | Minneapolis   | MN             |   | 02/12/2008                              |                           | 5,930,714  | (64,036)  |  |   |  | (64,036)   |   |   | 115,268                      |   |   |  | 111,029                             |
|  | Prudential Capital Partners II, LP                        | Chicago       | IL             |   | 04/28/2005                              |                           | 8,667,500  | (175,575)   |  |   |  | (175,575)  |   |   | 120,790                      |   |   |  |                                     |
|  | Prudential Capital Partners III                           | Chicago       | IL             |   | 10/15/2008                              |                           | 1,625,317  | 104,214   |  |   |  | 104,214  |   |   |                              |   |   |  | 133,846                             |
|  | TCW Cresent Mezzanine III                                 | Los Angeles   | CA             |   | 10/01/2002                              |                           | 1,713,793  | (10,286)  |  |   |  | (10,286)   |   |   |                              |   |   |  | 30,926                              |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated |   |               |                |   |   |                           | 71,921,064   | (563,560)   |  |   |  | (563,560)  |   |   | 4,751,773                    |   |   |  | 1,408,938                           |
|  | 1492 Capital LLC  | Columbus      | OH             |   | 07/23/2008                              |                           | 24,739,500   |   |  |   |  |  |   |   | 787,725                      |   |   |  |                                     |
|  | Convest Investment Partners IV, LP                        |               |                |   | 07/29/2011                              |                           |  | (131,922)   |  |   |  | (131,922)  |   |   | 1,049,464                    |   |   |  | 1,772,435                           |
|  | EnCap Energy Capital Fund VII, L.P.                       | Dallas        | TX             |   | 09/28/2007                              |                           | 9,468,811  | (2,786,199)   |  |   |  | (2,786,199)  |   |   | 4,315,570                    |   |   |  |                                     |
|  | EnCap Energy Capital Fund VIII LP                         |               |                |   | 12/15/2010                              |                           |  | (17,608)  |  |   |  | (17,608)   |   |   |                              |   |   |  | 1,407,604                           |
|  | ESL Partners, LP  | Greenwich     | CT             |   | 08/01/2007                              |                           | 18,414,970   | (1,930,077)   |  |   |  | (1,930,077)  |   |   | 12,668,268                   |   |   |  | 4,192,000                           |
|  | Fox Paine Capital Fund II, LP                             | Foster City   | CA             |   | 12/31/2000                              |                           | 5,624,779  | (4,400,213)   |  |   |  | (4,400,213)  |   |   | 1,252,747                    |   |   |  | 455,353                             |
|  | Global Infrastructure Partners                            | New York      | NY             |   | 12/14/2007                              |                           | 16,983,756   | (50,608)  |  |   |  | (50,608)   |   |   | 220,151                      |   |   |  |                                     |
|  | HarborVest Partners VI - Buyout Partnership Fund, LP      | New York      | NY             |   | 12/31/2000                              |                           | 823,863  | (14,071)  |  |   |  | (14,071)   |   |   | 65,588                       |   |   |  | 2,984                               |
|  | HarborVest Partners VI - Partnership Fund, LP             | New York      | NY             |   | 12/31/2000                              |                           | 1,891,544  |   |  |   |  |  |   |   | 53,205                       |   |   |  |                                     |
|  | Highland Capital Partners VI, LP                          | Lexington     | MA             |   | 10/22/2001                              |                           | 4,172,156  | (419,710)   |  |   |  | (419,710)  |   |   | 1,664,869                    |   |   |  | 15,192                              |
|  | Highland Capital Partners VII, LP                         | Lexington     | MA             |   | 10/28/2005                              |                           | 2,332,175  | 41,053  |  |   |  | 41,053   |   |   | 320,611                      |   |   |  |                                     |
|  | Interest Partners VIII, LP                                | Menlo Park    | CA             |   | 12/31/2000                              |                           | 5,745,298  | 98,809  |  |   |  | 98,809   |   |   | 560,000                      |   |   |  |                                     |
|  | Lovell Minnick Equity Partners III LP                     | El Segundo    | CA             |   | 09/26/2008                              |                           | (5,761)  | (1,126,787)   |  |   |  | (1,126,787)  |   |   | 70,527                       |   |   |  |                                     |
|  | Silver Lake Partners III, LP                              | Menlo Park    | CA             |   | 12/19/2006                              |                           | 12,452,779   | (1,058,501)   |  |   |  | (1,058,501)  |   |   | 379,578                      |   |   |  | 144,620                             |
|  | Stonehenge Opportunity Fund II, LP                        | Columbus      | OH             |   | 10/28/2004                              |                           | 1,399,350  | (86,968)  |  |   |  | (86,968)   |   |   | 61,980                       |   |   |  | 304,623                             |
|  | Stonehenge Opportunity Fund, LLC                          | Columbus      | OH             |   | 12/31/2000                              |                           | 4,454,425  | (362,689)   |  |   |  | (362,689)  |   |   |                              |   |   |  | 83,300                              |
|  | TA IX, LP   | Boston        | MA             |   | 12/31/2000                              |                           | 3,508,757  | (84,565)  |  |   |  | (84,565)   |   |   | 16,700                       |   |   |  |                                     |
|  | TA X, LP  | Boston        | MA             |   | 05/27/2004                              |                           | 6,789,764  | (166,644)   |  |   |  | (166,644)  |   |   | 650,000                      |   |   |  | 15,036                              |
|  | Trident IV, LP  | Greenwich     | CT             |   | 05/21/2007                              |                           | 23,781,840   | 668,282   |  |   |  | 668,282  |   |   |                              |   |   |  |                                     |
|  | Trident V, LP   | Greenwich     | CT             |   | 12/20/2010                              |                           |  | 27,952  |  |   |  | 27,952   |   |   | 238,101                      |   |   |  | 687,383                             |
|  | Yukon Capital Partners, LP                                | Wilmington    | DE             |   | 06/15/2011                              |                           |  | 343,088   |  |   |  | 343,088  |   |   |                              |   |   |  |                                     |
|  | ZAIS MATRIX V-B LP  | Red Bank      | NJ             |   | 11/17/2006                              |                           | 5,648,126  | 106,904   |  |   |  | 106,904  |   |   | 1,399,634                    |   |   |  |                                     |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated       |   |               |                |   |   |                           | 148,226,132  | (11,350,474)  |  |   |  | (11,350,474)   |   |   | 27,324,021                   |   |   |  | 9,080,530                           |
|  | Yukon Capital Partners, LP                                | Wilmington    | DE             | 6/15/2011   |   | 06/15/2011                | 12,002,653   | 50,314  |  |   |  | 50,314   |   |   | 132,348                      |   |   |  |                                     |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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 |
|   | ZAIS MATRIX V-B LP                                       | Red Bank           | NJ    |   | 11/17/2006               |               | 389,334,600  | (19,533,391)                             |   |   |   | (19,533,391)  |   |  | 14,963,880    |  |                                  |                               | 20,792,873        |
| 1699999. Joint Venture Interests - Common Stock - Affiliated  |  |                    |       |   |                          |               | 401,337,253  | (19,483,077)                             |   |   |   | (19,483,077)  |   |  | 15,096,228    |  |                                  |                               | 20,792,873        |
|   | Blue Vista Sponsor Equity Fund II, LLC                   | Chicago            | IL    |   | 08/01/2007               |               | 2,020,258  | 821,156                                  |   |   |   | 821,156   |   |  |               |  |                                  |                               | 672,224           |
|   | Bridgepoint Hospitality Holdings LLC                     | Columbus           | OH    |   | 12/09/2005               |               | 2,683,897  | 82,140                                   |   |   |   | 82,140  |   |  |               |  |                                  |                               | 707,280           |
|   | Crow Holdings Realty Partners V, L.P.                    | Dallas             | SD    |   | 01/14/2008               |               | 2,076,996  | 278,636                                  |   |   |   | 278,636   |   |  | 336           |  |                                  |                               | 440,654           |
|   | Hunt Commercial Realty Partners III LP (fka Capmark III) | horsham            | PA    |   | 07/23/2007               |               | 6,779,656  | 464,016                                  |   |   |   | 464,016   |   |  | 4,248,826     |  |                                  |                               |                   |
|   | Legg Mason Real Estate Fund II                           | Los Angeles        | CA    |   | 07/12/2005               |               | 23,374,092   | 1,349,342                                |   |   |   | 1,349,342   |   |  | 250,000       |  |                                  |                               |                   |
|   | Ram Realty Partners II, LP                               | Palm Beach Gardens | FL    |   | 06/22/2007               |               | 10,182,723   | 76,374                                   |   |   |   | 76,374  |   |  | 340,075       |  |                                  |                               |                   |
|   | RockBridge Hospitality Fund IV, L.P.                     | Columbus           | OH    |   | 11/09/2007               |               | 3,193,788  | 668,507                                  |   |   |   | 668,507   |   |  | 2,220,741     |  |                                  |                               |                   |
|   | Rockbridge Real Estate Fund II                           | Columbus           | OH    |   | 07/07/2003               |               | 6,645,660  | 1,258,841                                |   |   |   | 1,258,841   |   |  | 2,413,918     |  |                                  |                               | 89,172            |
|   | US Industrial REIT II                                    | Dallas             | TX    |   | 03/31/2007               |               | 13,422,894   |  |   |   |   |   |   |  | 317,526       |  |                                  |                               |                   |
|   | Wrightwood Capital High Yield Partners II                | Chicago            | IL    |   | 10/10/2008               |               | 2,604,115  | 332,006                                  |   |   |   | 332,006   |   |  | 1,541,255     |  |                                  |                               | 166,252           |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated |  |                    |       |   |                          |               | 72,984,079   | 5,331,018                                |   |   |   | 5,331,018   |   |  | 11,332,677    |  |                                  |                               | 2,075,582         |
|   | NW REI, LLC  | Columbus           | OH    |   | 02/08/2008               |               | 22,279,338   | 5,027,336                                | 302,596   |   |   | 5,329,932   |   |  | (2,935,927)   |  | (4,755,273)                      | (4,755,273)                   |                   |
| 1899999. Joint Venture Interests - Real Estate - Affiliated   |  |                    |       |   |                          |               | 22,279,338   | 5,027,336                                | 302,596   |   |   | 5,329,932   |   |  | (2,935,927)   |  | (4,755,273)                      | (4,755,273)                   |                   |
|   | Prisma Polyphony Fund LLC (fka Riverview Polyphony Fund) | Rumson             | NJ    |   | 05/28/2004               |               | 263,577,859  | 299,598                                  |   |   |   | 299,598   |   |  | 1,000,000     |  |                                  |                               |                   |
| 2099999. Joint Venture Interests - Other - Affiliated         |  |                    |       |   |                          |               | 263,577,859  | 299,598                                  |   |   |   | 299,598   |   |  | 1,000,000     |  |                                  |                               |                   |
|   | NW Corp Unsecured Note (Oientangy RE)                    | Columbus           | OH    |   | 12/31/2010               |               |  |  |   |   |   |   |   |  |               |  |                                  |                               | 2,423,462         |
| 2699999. Non-collateral Loans - Affiliated                    |  |                    |       |   |                          |               |  |  |   |   |   |   |   |  |               |  |                                  |                               | 2,423,462         |
|   | City of Dayton Loan                                      | Dayton             | OH    |   | 02/04/2002               |               | 897,053  |  |   |   |   |   |   |  | 4,033         |  |                                  |                               |                   |
| 3799999. Any Other Class of Assets - Unaffiliated             |  |                    |       |   |                          |               | 897,053  |  |   |   |   |   |   |  | 4,033         |  |                                  |                               |                   |
| 3999999. Total - Unaffiliated                                 |  |                    |       |   |                          |               | 294,028,328  | (6,583,016)                              |   |   |   | (6,583,016)   |   |  | 43,412,504    |  |                                  |                               | 12,565,050        |
| 4099999. Total - Affiliated                                   |  |                    |       |   |                          |               | 687,194,450  | (14,156,143)                             | 302,596   |   |   | (13,853,547)  |   |  | 13,160,301    |  | (4,755,273)                      | (4,755,273)                   | 23,216,335        |
| 4199999 - Totals  |  |                    |       |   |                          |               | 981,222,778  | (20,739,159)                             | 302,596   |   |   | (20,436,563)  |   |  | 56,572,805    |  | (4,755,273)                      | (4,755,273)                   | 35,781,385        |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1  | 2  | 3       | 4             | 5                          | 6                         | 7           | 8          | 9                                       | 10                                       |
|--|--|---------|---------------|----------------------------|---------------------------|-------------|------------|---|--|
| CUSIP Identification   | Description                              | Foreign | Date Acquired | Name of Vendor             | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 382604-B7-0  | Goose Creek TX Cons ISD GO Preref Ref &  |         | 07/30/2012    | Tax Free Exchange          |                           | 7,191,431   | 7,130,000  | 163,396                                 | 1  |
| 382604-C3-8  | Goose Creek TX Cons ISD GO Unref Ref & S |         | 07/30/2012    | Tax Free Exchange          |                           | 1,354,215   | 1,350,000  | 30,938                                  | 1FE                                      |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |  |         |               |                            |                           | 8,545,646   | 8,480,000  | 194,334                                 | XXX                                      |
| 254839-4X-8  | ELH Investment Fund LLC Rev Charter Scho |         | 07/01/2012    | Interest Capitalization    |                           | 23,247      | 23,247     |   | 2  |
| 3199999. Subtotal - Bonds - U.S. Special Revenues  |  |         |               |                            |                           | 23,247      | 23,247     |   | XXX                                      |
| 01448T-AB-0  | ALESCO Pfd Fdg Ltd Ser 5A C1 A2 1.023%   |         | 09/19/2012    | Morgan Stanley & Co Inc    |                           | 3,262,500   | 7,500,000  |   | 1AM                                      |
| 01448Y-AE-3  | ALESCO Pfd Fdg Ltd Mezz Nt Ser A7 C1 C P |         | 09/24/2012    | Interest Capitalization    |                           | 26,763      | 26,763     |   | 6FE                                      |
| 04529K-AC-3  | Aspen Dental Management Term Ln Nt 1 7   |         | 09/26/2012    | Tax Free Exchange          |                           | 7,262,773   | 7,369,219  | 47,213                                  | 4FE                                      |
| 09062X-AB-9  | Biogen Idec Inc Sr Nt 6.875% 03/01/18    |         | 08/16/2012    | Citigroup                  |                           | 7,341,780   | 6,000,000  | 194,792                                 | 2FE                                      |
| 12543K-AE-4  | Community Health Systems Inc Extended Te |         | 09/26/2012    | Tax Free Exchange          |                           | 2,183,581   | 2,183,581  | 7,628                                   | 3FE                                      |
| 12543K-AE-4  | Community Health Systems Inc Extended Te |         | 09/26/2012    | Tax Free Exchange          |                           | 58,229      | 58,229     | 826                                     | 3FE                                      |
| 15018L-AD-3  | Cedar Fair LP Term Ln B 1L Nt 1 5.500%   |         | 09/26/2012    | Tax Free Exchange          |                           | 3,747,637   | 3,775,704  | 16,728                                  | 3FE                                      |
| 151020-AH-7  | Celgene Corp Sr Nt 3.250% 08/15/22       |         | 08/09/2012    | Morgan Stanley & Co Inc    |                           | 2,983,740   | 3,000,000  | 1,354                                   | 2FE                                      |
| 16117L-AX-7  | Charter Communications TL C-Ext 1L Nt 2  |         | 09/26/2012    | Tax Free Exchange          |                           | 24,507,124  | 25,771,773 | 72,309                                  | 3FE                                      |
| 25212F-AJ-6  | Dex Media East LLC Delayed Draw TL B Nt  |         | 09/26/2012    | Tax Free Exchange          |                           | 105,567     | 300,588    | 808                                     | 5FE                                      |
| 25212F-AJ-6  | Dex Media East LLC Delayed Draw TL B Nt  |         | 09/26/2012    | Tax Free Exchange          |                           | 202,896     | 577,721    | 2,981                                   | 5FE                                      |
| 25212F-AJ-6  | Dex Media East LLC Delayed Draw TL B Nt  |         | 09/26/2012    | Tax Free Exchange          |                           | 54,564      | 155,366    | 1,147                                   | 5FE                                      |
| 25527Y-AD-8  | Diversified Machine Inc Term Ln Nt 1 9   |         | 09/26/2012    | Tax Free Exchange          |                           | 7,341,280   | 7,471,789  | 172,785                                 | 4FE                                      |
| 25527Y-AD-8  | Diversified Machine Inc Term Ln Nt 2 10  |         | 09/28/2012    | Tax Free Exchange          |                           | 346,541     | 352,693    | 8,337                                   | 4FE                                      |
| 26817M-AB-5  | Dynegy Power Term Ln Nt 1 9.250% 08/05   |         | 09/26/2012    | Tax Free Exchange          |                           | 25,540,585  | 25,978,688 | 607,432                                 | 4FE                                      |
| 29276J-AC-8  | Energy Solutions LLC Term Ln B Nt 1 6.   |         | 09/26/2012    | Tax Free Exchange          |                           | 4,854,876   | 4,940,625  | 77,197                                  | 3FE                                      |
| 30068H-AC-2  | Excelitas Technologies (IDS) Term Ln B N |         | 09/26/2012    | Tax Free Exchange          |                           | 3,413,701   | 3,438,750  | 40,835                                  | 4FE                                      |
| 316773-CH-1  | Fifth Third Bancorp Sub Bk Nt 8.250% 0   |         | 08/14/2012    | Deutsche Bank Securities   |                           | 20,607,600  | 15,000,000 | 570,625                                 | 2FE                                      |
| 32007U-AL-3  | First Data Corp Extended Term Ln B Nt 1  |         | 09/26/2012    | Tax Free Exchange          |                           | 14,031,212  | 14,794,956 | 10,430                                  | 4FE                                      |
| 32007U-AT-6  | First Data Corp New Extended Term Ln B N |         | 09/26/2012    | Tax Free Exchange          |                           | 1,065,436   | 1,122,371  | 978                                     | 4FE                                      |
| 37610C-AE-7  | Ginn-LA CS LLC 2nd Lien TL Nt 2 7.961%   |         | 09/26/2012    | Tax Free Exchange          |                           |             | 500,000    |   | 6*                                       |
| 402812-AF-8  | Gundle (SLT Environmental) 1st Lien TL ( |         | 09/26/2012    | Tax Free Exchange          |                           | 17,364,008  | 17,499,643 | 279,460                                 | 4FE                                      |
| 402812-AF-8  | Gundle (SLT Environmental) 1st Lien TL ( |         | 09/26/2012    | Tax Free Exchange          |                           | 568,278     |            | 5,353                                   | 4FE                                      |
| 404122-AJ-2  | HCA Inc Term Ln B2 Nt 1 3.711% 03/31/1   |         | 09/26/2012    | Tax Free Exchange          |                           | 1,765,974   | 1,781,206  | 16,341                                  | 3FE                                      |
| 404122-AL-7  | HCA Inc Term Ln B3 Nt 1 3.482% 05/01/1   |         | 09/26/2012    | Tax Free Exchange          |                           | 730,982     | 742,727    | 2,012                                   | 3FE                                      |
| 41162*-AA-6  | Harbourvest Partners LP Term Ln Nt 7 6   |         | 07/16/2012    | Tax Free Exchange          |                           | 55,013      | 55,443     | 39                                      | 3FE                                      |
| 41165Q-AB-3  | Harbourvest Partners LP Term Ln Nt 1 6   |         | 09/26/2012    | Tax Free Exchange          |                           | 1,815,981   | 1,829,617  | 24,141                                  | 4FE                                      |
| 44701P-AT-1  | Huntsman International Inc Extended Term |         | 09/26/2012    | Tax Free Exchange          |                           | 6,531,416   | 6,615,762  | 715                                     | 3FE                                      |
| 44701P-AU-8  | Huntsman International Inc New Extended  |         | 09/26/2012    | Tax Free Exchange          |                           | 2,423,285   | 2,451,184  | 15,080                                  | 3Z                                       |
| 45256*-AA-0  | Impact CIL Parent LLC Revolving Nt Ser 2 |         | 09/26/2012    | Direct                     |                           | 3,111,175   | 3,111,175  |   | 2AM                                      |
| 48237Q-AB-2  | K2 Pure Solutions Term Ln Nt 1 10.000%   |         | 07/13/2012    | Credit Suisse First Boston |                           | 1,234,877   | 1,234,877  |   | 4FE                                      |
| 48237Q-AB-2  | K2 Pure Solutions Term Ln Nt 2 10.000%   |         | 09/26/2012    | Tax Free Exchange          |                           | 11,968,037  | 11,212,377 | 207,865                                 | 4FE                                      |
| 48237Q-AB-2  | K2 Pure Solutions Term Ln Nt 2 10.000%   |         | 09/26/2012    | Tax Free Exchange          |                           | 1,318,586   | 1,234,877  | 30,872                                  | 5FE                                      |
| 502413-AY-3  | L-3 Communications Corp Gtd Nt 5.200%    |         | 08/21/2012    | Deutsche Bank Securities   |                           | 4,823,802   | 4,348,000  | 81,018                                  | 2FE                                      |
| 51783Q-AG-3  | Las Vegas Sands (Venetian Cas) Term Ln B |         | 09/26/2012    | Tax Free Exchange          |                           | 1,322,632   | 1,342,929  | 10,027                                  | 3FE                                      |
| 54323M-AC-2  | Longview Power LLC Delayed Draw TL B Nt  |         | 09/24/2012    | Tax Free Exchange          |                           | 2,997,707   | 3,088,410  | 6,177                                   | 4FE                                      |
| 54323M-AN-8  | Longview Power LLC Synthetic LC Nt 3 3   |         | 09/26/2012    | Tax Free Exchange          |                           | 1,554,598   | 1,572,323  | 15,570                                  | 4FE                                      |
| 544152-AE-1  | Lorillard Tobacco Co Sr Nt 7.000% 08/0   |         | 08/14/2012    | Barclays Capital           |                           | 1,157,830   | 1,000,000  | 2,528                                   | 2FE                                      |
| 544152-AF-8  | Lorillard Tobacco Co Sr Nt 2.300% 08/2   |         | 08/16/2012    | Barclays Capital           |                           | 4,992,500   | 5,000,000  |   | 2FE                                      |
| 62938X-AC-8  | National Surgical Hospital Inc Term Ln N |         | 08/28/2012    | Jeffries & Co Inc          |                           | 5,266,447   | 5,319,643  |   | 4FE                                      |
| 62938X-AC-8  | National Surgical Hospital Inc Term Ln N |         | 09/26/2012    | Tax Free Exchange          |                           | 5,267,249   | 5,319,643  | 29,258                                  | 4FE                                      |
| 63000P-AD-4  | NaNa Development 1st Lien TL Nt 1 6.50   |         | 09/26/2012    | Tax Free Exchange          |                           | 14,020,938  | 14,250,000 | 18,010                                  | 3FE                                      |
| 65400Y-AM-7  | Nielsen Finance LLC (VNU) Non-Extended T |         | 09/26/2012    | Tax Free Exchange          |                           | 356,071     | 356,315    | 464                                     | 3FE                                      |
| 67073E-AG-5  | Nuveen Investments Inc Extended Term Ln  |         | 09/26/2012    | Tax Free Exchange          |                           | 195,368     | 195,368    | 1,935                                   | 4FE                                      |
| 67073E-AG-5  | Nuveen Investments Inc Extended Term Ln  |         | 09/26/2012    | Tax Free Exchange          |                           | 290,448     |            | 4,098                                   | 4FE                                      |
| 67073E-AK-6  | Nuveen Investments Inc New Extended Term |         | 09/26/2012    | Tax Free Exchange          |                           | 176,734     | 176,734    | 1,734                                   | 4FE                                      |
| 67073E-AK-6  | Nuveen Investments Inc New Extended Term |         | 09/26/2012    | Tax Free Exchange          |                           | 239,046     |            | 3,409                                   | 4FE                                      |
| 68234P-AC-3  | One Call Medical Term Ln Nt 1 7.000% 0   |         | 08/27/2012    | Jeffries & Co Inc          |                           | 11,760,000  | 12,000,000 |   | 4FE                                      |
| 68234P-AC-3  | One Call Medical Term Ln Nt 1 7.000% 0   |         | 09/26/2012    | Tax Free Exchange          |                           | 11,762,256  | 12,000,000 | 14,000                                  | 4FE                                      |
| 68578*-AB-3  | Oreck Corp 2nd Lien TL Nt 1 3.873% 03/   |         | 09/26/2012    | Tax Free Exchange          |                           | 127,198     | 363,422    |   | 6*                                       |
| 69267E-AC-6  | Ozburn Hessey Holding 1st Lien Term Ln N |         | 09/26/2012    | Tax Free Exchange          |                           | 2,584,185   | 2,605,227  | 48,848                                  | 4FE                                      |
| 69353C-A*-2  | PRA International Term Ln Nt 1 3.705%    |         | 09/26/2012    | Tax Free Exchange          |                           | 537,264     |            | 724                                     | 3FE                                      |
| 69360V-AC-4  | PSC Industrial Ltd Term Ln Nt 1 7.250%   |         | 09/26/2012    | Tax Free Exchange          |                           | 4,758,673   | 4,825,662  | 28,183                                  | 4  |
| 70336Y-AE-3  | Patriot Coal Corp DIP Term Ln Nt 1 9.2   |         | 08/17/2012    | Citigroup                  |                           | 1,970,000   | 2,000,000  |   | 4Z                                       |
| 70336Y-AE-3  | Patriot Coal Corp DIP Term Ln Nt 1 9.2   |         | 09/26/2012    | Tax Free Exchange          |                           | 1,972,692   | 2,000,000  | 20,556                                  | 4FE                                      |
| 71944B-AF-2  | Physician Oncology Services (Vantage) Te |         | 08/28/2012    | Jeffries & Co Inc          |                           | 4,950,758   | 5,064,714  |   | 4FE                                      |
| 71944B-AF-2  | Physician Oncology Services (Vantage) Te |         | 09/26/2012    | Tax Free Exchange          |                           | 4,952,476   | 5,064,714  | 25,499                                  | 4FE                                      |
| 74160M-KU-5  | Prime Mortgage Tr Ser 2005-4 C1 2A9 RMBS |         | 09/01/2012    | Interest Capitalization    |                           | 60,017      | 60,017     |   | 1FM                                      |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1   | 2   | 3       | 4             | 5                            | 6                         | 7           | 8           | 9                                       | 10                                       |
|---|---|---------|---------------|------------------------------|---------------------------|-------------|-------------|---|--|
| CUSIP Identification  | Description                               | Foreign | Date Acquired | Name of Vendor               | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 74834L-AS-9   | Quest Diagnostics Inc Co Gtd Nt 4.700%    |         | .08/21/2012   | Various                      |                           | 19,194,687  | 17,300,000  | 311,741                                 | 2FE                                      |
| 74956F-AG-0   | RH Donnelley New Term Ln Nt 2 D3-Exit     |         | .09/26/2012   | Tax Free Exchange            |                           | 712,224     | 1,656,334   | 28,808                                  | 5FE                                      |
| 74956F-AG-0   | RH Donnelley New Term Ln Nt 1 D3-Exit     |         | .09/26/2012   | Tax Free Exchange            |                           | 441,839     | 1,027,532   | 8,449                                   | 5FE                                      |
| 761713-AT-3   | Reynolds American Inc Co Gtd Nt 7.250%    |         | .08/20/2012   | Mizuho Securities Inc        |                           | 1,374,494   | 1,100,000   | 15,064                                  | 2FE                                      |
| 78468V-AA-0   | SPL Logistics Escrow LLC Nt 8.875% 08/    |         | .07/24/2012   | UBS Warburg London           |                           | 10,000,000  | 10,000,000  |   | 4FE                                      |
| 816194-AM-6   | Select Medical Corp Term Ln B Nt 5 5.5    |         | .09/26/2012   | Tax Free Exchange            |                           | 3,926,505   | 3,960,000   | 54,295                                  | 3FE                                      |
| 816194-AM-6   | Select Medical Corp Term Ln B Nt 5 6.0    |         | .09/26/2012   | Tax Free Exchange            |                           | 11,665      | 11,765      | 155                                     | 3FE                                      |
| 86736G-AC-8   | Sungard Data Systems Inc Term Ln A Nt 1   |         | .09/26/2012   | Tax Free Exchange            |                           | 73,360      | 73,360      | 88                                      | 3FE                                      |
| 86736G-AG-9   | Sungard Data Systems Inc Term Ln B Nt 8   |         | .09/26/2012   | Tax Free Exchange            |                           | 958,550     | 958,550     | 3,187                                   | 3FE                                      |
| 86736G-AG-9   | Sungard Data Systems Inc Term Ln B Nt 7   |         | .09/26/2012   | Tax Free Exchange            |                           | 278,182     | 278,182     | 536                                     | 3FE                                      |
| 86736G-AG-9   | Sungard Data Systems Inc Term Ln B Nt 5   |         | .09/26/2012   | Tax Free Exchange            |                           | 119,597     | 119,597     | 421                                     | 3FE                                      |
| 86736G-AG-9   | Sungard Data Systems Inc Term Ln B Nt 4   |         | .09/26/2012   | Tax Free Exchange            |                           | 556,364     | 556,364     | 3,330                                   | 3FE                                      |
| 88649@-AA-8   | Maxcess Term Ln Nt 1 10.500% 07/18/17     |         | .07/18/2012   | US Bancorp                   |                           | 20,000,000  | 20,000,000  |   | 4Z                                       |
| 89233U-AE-5   | Toys R Us New Term Ln B Nt 1 6.000% 09    |         | .09/26/2012   | Tax Free Exchange            |                           | 3,879,088   | 3,920,000   | 3,267                                   | 4FE                                      |
| 90210E-AL-0   | Texas Comp Electric Hlds LLC Non-Extende  |         | .09/26/2012   | Tax Free Exchange            |                           | 10,412,041  | 10,417,902  | 23,757                                  | 4FE                                      |
| 90210E-AL-0   | Texas Comp Electric Hlds LLC Non-Extende  |         | .09/26/2012   | Tax Free Exchange            |                           | 3,345,613   | 3,347,933   | 9,661                                   | 4FE                                      |
| 90345U-AB-4   | US FT Holdco Term Ln Nt 2 7.500% 10/04    |         | .09/26/2012   | Tax Free Exchange            |                           | 14,527,520  | 14,925,000  | 279,844                                 | 4FE                                      |
| 90359@-AA-4   | US Nursing Corporation Term Ln Tranche A  |         | .09/26/2012   | Tax Free Exchange            |                           | 1,645,736   | 2,020,154   | 58,369                                  | 6*                                       |
| 90360@-AA-1   | United States Shipping Subordinated Term  |         | .09/26/2012   | Tax Free Exchange            |                           | 137,726     | 304,068     | 1,900                                   | 5  |
| 90360@-AB-9   | United States Shipping Restated Term Ln   |         | .09/26/2012   | Tax Free Exchange            |                           | 464,006     | 1,021,663   | 23,498                                  | 5  |
| 914908-AN-8   | Univision Communications 1st Lien Extend  |         | .09/14/2012   | Various                      |                           | 5,226,151   | 5,394,736   |   | 4FE                                      |
| 914908-AN-8   | Univision Communications 1st Lien Extend  |         | .09/26/2012   | Tax Free Exchange            |                           | 12,072,402  | 12,791,262  | 46,193                                  | 4FE                                      |
| 952355-B@-3   | West Corp Term Ln B-5 Nt 1 5.500% 07/1    |         | .08/30/2012   | Tax Free Exchange            |                           | 91,614      | 91,614      | 103                                     | 3FE                                      |
| 95235L-AE-0   | West Corp Term Ln B-5 Nt 1 4.482% 07/1    |         | .09/26/2012   | Tax Free Exchange            |                           | 118,642     | 118,642     | 526                                     | 3FE                                      |
| 95235L-AJ-9   | West Corp Term Ln B-4 Nt 2 5.500% 07/1    |         | .09/26/2012   | Tax Free Exchange            |                           | 436,489     | 436,489     | 850                                     | 3FE                                      |
| L7601F-AC-5   | Pinnacle Acquisition (Paradigm) Term Ln B |         | .08/03/2012   | UBS Warburg London           |                           | 9,800,000   | 10,000,000  |   | 4  |
| L7601F-AC-5   | Pinnacle Acquisition (Paradigm) Term Ln B |         | .09/26/2012   | Tax Free Exchange            |                           | 9,803,352   | 10,000,000  | 97,500                                  | 4  |
| 292505-AG-9   | EnCana Corp Nt 6.500% 02/01/38            | A       | .08/21/2012   | Deutsche Bank Securities     |                           | 2,308,980   | 2,000,000   | 8,306                                   | 2FE                                      |
| 292505-AH-7   | EnCana Corp Sr Nt 6.500% 05/15/19         | A       | .08/20/2012   | Wachovia Capital Markets Inc |                           | 3,951,849   | 3,300,000   | 58,392                                  | 2FE                                      |
| 292505-AJ-3   | EnCana Corp Sr Nt 3.900% 11/15/21         | A       | .08/21/2012   | UBS Warburg London           |                           | 5,086,750   | 5,000,000   | 53,625                                  | 2FE                                      |
| 04013Y-AC-6   | ARES CLO Ltd Inc Ser 2012-2A CI B1 3.2    | F       | .08/29/2012   | Morgan/JP/Securities - Bonds |                           | 12,600,000  | 12,600,000  |   | 1FE                                      |
| 74041A-AA-1   | Preferred Term Sec XIII FIIT Rt Nt Ser 20 | F       | .08/08/2012   | Morgan/JP/Securities - Bonds |                           | 1,018,522   | 1,531,612   | 2,122                                   | 1AM                                      |
| 74041E-AC-9   | Preferred Term Sec Ltd XVI Mezz Nt PTP    | R       | .07/01/2012   | Direct                       |                           |             | 39,744      |   | 6FE                                      |
| 74041E-AC-9   | Preferred Term Sec Ltd XVI Mezz Nt PTP    | R       | .09/24/2012   | Interest Capitalization      |                           | (20,622)    | (20,622)    |   | 6FE                                      |
| 74042M-AE-6   | Preferred Term Sec Ltd Mezz Nt CI B-1 PT  | F       | .09/24/2012   | Interest Capitalization      |                           | 28,892      | 28,892      |   | 6FE                                      |
| 74966U-AC-4   | RPI Finance Trust Term Ln Nt 1 4.000%     | F       | .09/26/2012   | Tax Free Exchange            |                           | 26,569,480  | 26,753,617  | 267,536                                 | 2FE                                      |
| 75903A-AD-9   | Regional Diversified Fdg Sr Nt Ser 2005-  | F       | .07/01/2012   | Direct                       |                           |             | 11,624      |   | 6FE                                      |
| 75903A-AD-9   | Regional Diversified Fdg Sr Nt Ser 2005-  | F       | .07/25/2012   | Interest Capitalization      |                           | (5,879)     | (5,879)     |   | 6FE                                      |
| L0426#-AA-7   | AWAS Aviation Capital Term Ln Nt 1 6.0    | F       | .09/26/2012   | Tax Free Exchange            |                           | 8,232,397   | 8,400,000   | 25,200                                  | 3FE                                      |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)         |   |         |               |                              |                           | 455,301,102 | 459,153,964 | 4,115,044                               | XXX                                      |
| 8399997. Total - Bonds - Part 3   |   |         |               |                              |                           | 463,869,995 | 467,657,211 | 4,309,378                               | XXX                                      |
| 8399998. Total - Bonds - Part 5   |   |         |               |                              |                           | XXX         | XXX         | XXX                                     | XXX                                      |
| 8399999. Total - Bonds  |   |         |               |                              |                           | 463,869,995 | 467,657,211 | 4,309,378                               | 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                                      |
| 37045V-10-0   | General Motors Co Com                     |         | .08/03/2012   | Direct                       | 1,670,000                 |             |             |   | L  |
| 37045V-11-8   | General Motors Co Warrants (Exp 7/10/16)  |         | .08/03/2012   | Direct                       | 1,518,000                 |             |             |   | L  |
| 37045V-12-6   | General Motors Co Warrants (Exp 7/10/19)  |         | .08/03/2012   | Direct                       | 1,518,000                 |             |             |   | L  |
| 62010U-10-1   | General Motors Liquidation Co GUC Trust   |         | .08/03/2012   | Direct                       | 419,000                   |             |             |   | L  |
| 74734M-10-9   | QIHOO 360 Technology Co Ltd ADR - Com     | R       | .09/19/2012   | Merrill Lynch                | 71,250,000                | 1,664,869   |             |   | L  |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |   |         |               |                              |                           | 1,664,869   | XXX         |   | XXX                                      |
| 412824-10-4   | Harleysville Group Inc                    |         | .07/01/2012   | Direct                       | 0.000                     | 166,369     |             |   | K  |
| 412824-10-4   | Harleysville Group Inc                    |         | .09/27/2012   | Capital Contribution         | 0.000                     | 20,000,000  |             |   | K  |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates         |   |         |               |                              |                           | 20,166,369  | XXX         |   | XXX                                      |
| 63867N-16-6   | Nationwide Dest 2055-INST Svc CI (Seed)   |         | .09/11/2012   | Direct                       | 2.580                     | .27         |             |   | L  |
| 63867N-17-4   | Nationwide Dest 2055-INST CI (Seed)       |         | .09/11/2012   | Direct                       | 283.380                   | 2.976       |             |   | L  |
| 63867N-18-2   | Nationwide Dest 2055-R2 (Seed)            |         | .09/11/2012   | Direct                       | 1.460                     | .15         |             |   | L  |
| 63867N-19-0   | Nationwide Dest 2055-R1 (Seed)            |         | .09/11/2012   | Direct                       | 1.040                     | .11         |             |   | L  |
| 63867N-21-6   | Nationwide Dest 2055-C (Seed)             |         | .09/11/2012   | Direct                       | 0.530                     | .6          |             |   | L  |
| 63867N-22-4   | Nationwide Dest 2055-A (Seed)             |         | .09/11/2012   | Direct                       | 2.080                     | 22          |             |   | L  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1  | 2   | 3       | 4             | 5              | 6                         | 7           | 8         | 9                                       | 10                                       |
|--|---|---------|---------------|----------------|---------------------------|-------------|-----------|---|--|
| CUSIP Identification                             | Description                               | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 63867N-30-7                                      | Nationwide Dest 2010-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.100                    | .1          |           |   |  |
| 63867N-32-3                                      | Nationwide Retire Inc-Ins (Seed)          |         | .09/11/2012   | Direct         | .2.060                    | .20         |           |   |  |
| 63867N-34-9                                      | Nationwide Retire Inc-R2 (Seed)           |         | .09/11/2012   | Direct         | .0.010                    |             |           |   |  |
| 63867N-38-0                                      | Nationwide Dest 2050-Ins (Seed)           |         | .09/11/2012   | Direct         | .4.470                    | .38         |           |   |  |
| 63867N-40-6                                      | Nationwide Dest 2010-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.120                    | .1          |           |   |  |
| 63867N-41-4                                      | Nationwide Dest 2050-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.170                    | .1          |           |   |  |
| 63867N-42-2                                      | Nationwide Dest 2050-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.130                    | .1          |           |   |  |
| 63867N-45-5                                      | Nationwide Dest 2045-INS (Seed)           |         | .09/11/2012   | Direct         | .3.190                    | .28         |           |   |  |
| 63867N-47-1                                      | Nationwide Dest 2045-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.180                    | .2          |           |   |  |
| 63867N-48-9                                      | Nationwide Dest 2045-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.130                    | .1          |           |   |  |
| 63867N-50-5                                      | Nationwide Dest 2010-INS SVC (Seed)       |         | .09/11/2012   | Direct         | .0.380                    | .3          |           |   |  |
| 63867N-52-1                                      | Nationwide Dest 2040-INS (Seed)           |         | .09/11/2012   | Direct         | .4.420                    | .40         |           |   |  |
| 63867N-54-7                                      | Nationwide Dest 2040-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.180                    | .2          |           |   |  |
| 63867N-55-4                                      | Nationwide Dest 2040-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.130                    | .1          |           |   |  |
| 63867N-58-8                                      | Nationwide Dest 2035-INS (Seed)           |         | .09/11/2012   | Direct         | .4.210                    | .39         |           |   |  |
| 63867N-60-4                                      | Nationwide Dest 2010-INS (Seed)           |         | .09/11/2012   | Direct         | .3.820                    | .33         |           |   |  |
| 63867N-61-2                                      | Nationwide Dest 2035-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.170                    | .2          |           |   |  |
| 63867N-62-0                                      | Nationwide Dest 2035-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.100                    | .1          |           |   |  |
| 63867N-65-3                                      | Nationwide Dest 2030-INS (Seed)           |         | .09/11/2012   | Direct         | .4.090                    | .38         |           |   |  |
| 63867N-67-9                                      | Nationwide Dest 2030-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.160                    | .2          |           |   |  |
| 63867N-68-7                                      | Nationwide Dest 2030-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.110                    | .1          |           |   |  |
| 63867N-72-9                                      | Nationwide Dest 2025-INS (Seed)           |         | .09/11/2012   | Direct         | .3.940                    | .37         |           |   |  |
| 63867N-74-5                                      | Nationwide Dest 2025-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.150                    | .1          |           |   |  |
| 63867N-75-2                                      | Nationwide Dest 2025-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.100                    | .1          |           |   |  |
| 63867N-78-6                                      | Nationwide Dest 2020-INS (Seed)           |         | .09/11/2012   | Direct         | .4.040                    | .38         |           |   |  |
| 63867N-81-0                                      | Nationwide Dest 2020-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.160                    | .2          |           |   |  |
| 63867N-82-8                                      | Nationwide Dest 2020-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.100                    | .1          |           |   |  |
| 63867N-87-7                                      | Nationwide Dest 2015-R2 (Seed)            |         | .09/11/2012   | Direct         | .0.140                    | .1          |           |   |  |
| 63867N-88-5                                      | Nationwide Dest 2015-R1 (Seed)            |         | .09/11/2012   | Direct         | .0.080                    | .1          |           |   |  |
| 63867R-14-2                                      | Nationwide Infl-Protec Sec Fd Cl A (Seed) |         | .09/17/2012   | Direct         | 1,000.000                 | 10,000      |           |   |  |
| 63867R-50-6                                      | Nationwide Bd Fd-R (Seed)                 |         | .09/28/2012   | Direct         | .0.800                    | .8          |           |   |  |
| 63867R-61-3                                      | Nationwide Fd-R (Seed)                    |         | .09/07/2012   | Direct         | .0.190                    | .3          |           |   |  |
| 63867R-68-8                                      | Nationwide Enhanced Inc-R (Seed)          |         | .09/28/2012   | Direct         | .0.160                    | .1          |           |   |  |
| 63867T-87-4                                      | Nationwide Intl Index Fd-R (Seed)         |         | .09/07/2012   | Direct         | .0.490                    | .3          |           |   |  |
| 63867U-79-8                                      | Nationwide Mid Cap Mkt Index-R (Seed)     |         | .09/07/2012   | Direct         | .0.100                    | .2          |           |   |  |
| 63867V-87-9                                      | Nationwide Small Cap Index-R (Seed)       |         | .09/07/2012   | Direct         | .0.130                    | .2          |           |   |  |
| 638686-15-4                                      | Nationwide Var Ins Tr MM Mid Cap Val Fnd  |         | .09/10/2012   | Direct         | .118.420                  | 1,196       |           |   |  |
| 638686-29-5                                      | Nationwide Var Ins Tr MM Int Gr Fnd Cl I  |         | .09/10/2012   | Direct         | .0.120                    | .1          |           |   |  |
| 638686-31-1                                      | Nationwide Var Ins Tr MM Int Gr Fnd Cl I  |         | .09/10/2012   | Direct         | .0.120                    | .1          |           |   |  |
| 63868M-10-0                                      | Nationwide Var Ins Tr Short Term Bd Fd C  |         | .09/10/2012   | Direct         | .1.050                    | .11         |           |   |  |
| 63868M-36-5                                      | Nationwide Var Ins Tr Dest Mod Cons Fd C  |         | .09/12/2012   | Direct         | .3.780                    | .42         |           |   |  |
| 63868M-38-1                                      | Nationwide Var Ins Tr Dest Cons Fd Cl P   |         | .09/12/2012   | Direct         | .12.970                   | .136        |           |   |  |
| 63868M-39-9                                      | Nationwide Var Ins Tr Dest Cap Apprec Fd  |         | .09/12/2012   | Direct         | .7.670                    | .116        |           |   |  |
| 63868M-41-5                                      | Nationwide Var Ins Tr Dest Balanced Fd C  |         | .09/12/2012   | Direct         | .7.550                    | .104        |           |   |  |
| 63868M-44-9                                      | Nationwide Var Ins Tr Income Bond Fund C  |         | .09/12/2012   | Direct         | .289.340                  | 3,053       |           |   |  |
| 63868M-66-2                                      | Nationwide Var Ins Tr Inv Dest Balanced   |         | .09/12/2012   | Direct         | .8.510                    | .117        |           |   |  |
| 63868M-68-8                                      | Nationwide Var Ins Tr Inv Dest Cap Appr   |         | .09/12/2012   | Direct         | .8.760                    | .132        |           |   |  |
| 9299999. Subtotal - Common Stocks - Mutual Funds |   |         |               |                |                           | 18,322      | XXX       |   | XXX                                      |
| 9799997. Total - Common Stocks - Part 3          |   |         |               |                |                           | 21,849,560  | XXX       |   | XXX                                      |
| 9799998. Total - Common Stocks - Part 5          |   |         |               |                |                           | XXX         | XXX       | XXX                                     | XXX                                      |
| 9799999. Total - Common Stocks                   |   |         |               |                |                           | 21,849,560  | XXX       |   | XXX                                      |
| 9899999. Total - Preferred and Common Stocks     |   |         |               |                |                           | 21,849,560  | XXX       |   | XXX                                      |
| 9999999 - Totals                                 |   |         |               |                |                           | 485,719,555 | XXX       | 4,309,378                               | XXX                                      |

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

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1  | 2  | 3           | 4             | 5   | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|--|--|-------------|---------------|---|---------------------------|----------------|------------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|  |  |             |               |   |                           |                |            |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification  | Description                              | For-foreign | 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 Recogn-ized | 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 During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| .36202C-4P-5   | GNMA Pool #2630 6.500% 08/20/28          |             | 09/01/2012    | Paydown                                       |                           | .944           | .944       | .992        | .992                                     |   | (.48)                                     |  | (.48)  |  | .944   |  |                                  |                               | .40   | 08/20/2028                        | 1  |
| .3837H0-NF-6   | GNMA REMIC Ser 1996-5 CI Z 7.000% 05/1   |             | 09/01/2012    | Paydown                                       |                           | .85,359        | .85,359    | .87,767     | .86,986                                  |   | (1,627)                                   |  | (1,627)  |  | .85,359  |  |                                  |                               | 4,036   | 05/16/2026                        | 1  |
| .911760-EJ-1   | Vendee Mtg Tr REMIC Ser 1994-2 3ZB RMBS  |             | 09/01/2012    | Paydown                                       |                           | 256,511        | 256,511    | 252,915     | 252,915                                  |   | 3,596                                     |  | 3,596  |  | 256,511  |  |                                  |                               | 10,960  | 06/15/2024                        | 1  |
| .911760-GT-7   | Vendee Mtg Tr REMIC Ser 1995-3 1Z RMBS   |             | 09/01/2012    | Paydown                                       |                           | 164,947        | 164,947    | 169,539     | 167,667                                  |   | (2,720)                                   |  | (2,720)  |  | 164,947  |  |                                  |                               | 8,076   | 09/15/2025                        | 1  |
| .911760-HH-2   | Vendee Mtg Tr REMIC Ser 1996-2 1Z RMBS   |             | 09/01/2012    | Paydown                                       |                           | 144,541        | 144,541    | 143,822     | 143,887                                  |   | .654                                      |  | .654   |  | 144,541  |  |                                  |                               | 6,650   | 06/15/2026                        | 1  |
| .911760-LQ-7   | Vendee Mtg Tr REMIC Ser 1998-2 CI 1G RMB |             | 09/01/2012    | Paydown                                       |                           | .93,380        | .93,380    | .98,049     | .96,350                                  |   | (2,970)                                   |  | (2,970)  |  | .93,380  |  |                                  |                               | 4,215   | 06/15/2028                        | 1  |
| .912828-JT-8   | U S Treasury Nt 2.000% 11/30/13          |             | 09/26/2012    | UBS Warburg London<br>Goldman Sachs & Company |                           | 5,104,280      | 5,000,000  | 5,004,688   | 5,002,223                                |   | (848)                                     |  | (848)  |  | 5,001,375                                      |  | 102,905                          | 102,905                       | .82,514   | 11/30/2013                        | 1  |
| .912828-LK-4   | U S Treasury Nt 2.375% 08/31/14          |             | 09/26/2012    |   |                           | .9,383,941     | .9,020,000 | .9,006,611  | .9,012,654                               |   | 1,986                                     |  | 1,986  |  | .9,014,640                                     |  | 369,301                          | 369,301                       | 230,203   | 08/31/2014                        | 1  |
| .912828-LQ-1   | U S Treasury Nt 2.375% 09/30/14          |             | 09/26/2012    | Morgan Stanley & Co Inc                       |                           | 3,689,332      | 3,540,000  | 3,544,978   | 3,542,805                                |   | (736)                                     |  | (736)  |  | 3,542,069                                      |  | 147,263                          | 147,263                       | .83,386   | 09/30/2014                        | 1  |
| .912828-LU-2   | U S Treasury Nt 3.125% 10/31/16          |             | 09/26/2012    | Goldman Sachs & Company                       |                           | 2,212,181      | 2,000,000  | 2,055,313   | 2,042,785                                |   | (6,184)                                   |  | (6,184)  |  | 2,036,601                                      |  | 175,579                          | 175,579                       | .56,726   | 10/31/2016                        | 1  |
| .912828-PE-4   | U S Treasury Nt 1.250% 10/31/15          |             | 08/30/2012    | Goldman Sachs & Company                       |                           | 7,194,664      | 7,000,000  | 7,173,906   | 7,166,808                                |   | (28,519)                                  |  | (28,519)   |  | 7,138,289                                      |  | 56,375                           | 56,375                        | .72,758   | 10/31/2015                        | 1  |
| .912828-PM-6   | U S Treasury Nt 2.125% 12/31/15          |             | 08/30/2012    | Goldman Sachs & Company                       |                           | 18,606,582     | 17,600,000 | 18,635,750  | 18,591,887                               |   | (142,213)                                 |  | (142,213)  |  | 18,449,674                                     |  | 156,907                          | 156,907                       | .216,658  | 12/31/2015                        | 1  |
| .912828-OF-0   | U S Treasury Nt 2.000% 04/30/16          |             | 09/26/2012    | Goldman Sachs & Company                       |                           | 18,594,925     | 17,600,000 | 18,536,062  | 18,499,158                               |   | (147,069)                                 |  | (147,069)  |  | 18,352,089                                     |  | 242,836                          | 242,836                       | .311,870  | 04/30/2016                        | 1  |
| .912828-QX-1   | U S Treasury Nt 1.500% 07/31/16          |             | 09/26/2012    | Goldman Sachs & Company                       |                           | 17,358,811     | 16,700,000 | 17,180,383  | 17,162,777                               |   | (73,422)                                  |  | (73,422)   |  | 17,089,355                                     |  | 269,456                          | 269,456                       | 289,981   | 07/31/2016                        | 1  |
| .912828-RJ-1   | U S Treasury Nt 1.000% 09/30/16          |             | 09/26/2012    | Goldman Sachs & Company                       |                           | 16,840,257     | 16,500,000 | 16,549,570  | 16,548,219                               |   | (7,367)                                   |  | (7,367)  |  | 16,540,852                                     |  | 299,406                          | 299,406                       | 163,648   | 09/30/2016                        | 1  |
| 0599999. Subtotal - Bonds - U.S. Governments   |  |             |               |   |                           | 99,730,655     | 95,705,682 | 98,438,313  | 98,318,113                               |   | (407,487)                                 |  | (407,487)  |  | 97,910,626                                     |  | 1,820,028                        | 1,820,028                     | 1,541,721   | XXX                               | XXX  |
| .452151-BY-8   | Illinois St GO Ref First Ser 5.500% 08   |             | 08/01/2012    | Call 100.0000                                 |                           | 1,000,000      | 1,000,000  | 1,110,590   | 1,007,807                                |   | (7,807)                                   |  | (7,807)  |  | 1,000,000                                      |  |                                  |                               | 55,000  | 08/01/2016                        | 1FE  |
| .917542-KM-3   | Utah St GO Ser A 5.250% 07/01/13         |             | 07/01/2012    | Call 100.0000                                 |                           | 2,550,000      | 2,550,000  | 2,829,786   | 2,567,512                                |   | (17,512)                                  |  | (17,512)   |  | 2,550,000                                      |  |                                  |                               | 133,875   | 07/01/2013                        | 1FE  |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions                           |  |             |               |   |                           | 3,550,000      | 3,550,000  | 3,940,376   | 3,575,319                                |   | (25,319)                                  |  | (25,319)   |  | 3,550,000                                      |  |                                  |                               | 188,875   | XXX                               | XXX  |
| .208418-DS-9   | Conroe TX Indpt Sch Dist GO PreRef Schoo |             | 08/15/2012    | Call 100.0000                                 |                           | 340,000        | 340,000    | 371,433     | 343,105                                  |   | (3,105)                                   |  | (3,105)  |  | 340,000  |  |                                  |                               | 19,550  | 08/15/2015                        | 1FE  |
| .208418-DU-4   | Conroe TX Indpt Sch Dist GO PreRef Schoo |             | 08/15/2012    | Call 100.0000                                 |                           | 470,000        | 470,000    | 510,113     | 473,976                                  |   | (3,976)                                   |  | (3,976)  |  | 470,000  |  |                                  |                               | 27,025  | 08/15/2017                        | 1FE  |
| .363334-4H-3   | Galena Park TX GO Indpt Sch Bldg Dist Pr |             | 08/15/2012    | Call 100.0000                                 |                           | 605,000        | 605,000    | 609,956     | 607,617                                  |   | (2,617)                                   |  | (2,617)  |  | 605,000  |  |                                  |                               | 32,519  | 08/15/2019                        | 1FE  |
| .363334-4L-4   | Galena Park TX GO Indpt Sch Bldg Dist Un |             | 08/15/2012    | Call 100.0000                                 |                           | 10,000         | 10,000     | 10,082      | 10,043                                   |   | (43)                                      |  | (43)   |  | 10,000   |  |                                  |                               | 538   | 08/15/2019                        | 1FE  |
| .382604-V0-6   | Goose Creek TX Cons ISD GO Ref & Schoolh |             | 07/30/2012    | Tax Free Exchange                             |                           | 8,545,646      | 8,480,000  | 8,620,259   | 8,555,349                                |   | (9,703)                                   |  | (9,703)  |  | 8,545,646                                      |  |                                  |                               | 406,333   | 02/15/2022                        | 1FE  |
| .429326-MG-3   | Hidalgo Cnty TX GO Cfts 5.500% 08/15/1   |             | 08/15/2012    | Call 100.0000                                 |                           | 750,000        | 750,000    | 807,315     | 754,743                                  |   | (4,743)                                   |  | (4,743)  |  | 750,000  |  |                                  |                               | 41,250  | 08/15/2017                        | 1FE  |
| .431096-EW-2   | Highlands Ranch CO Met Dist GO Ref 5.7   |             | 09/01/2012    | Maturity                                      |                           | 515,000        | 515,000    | 577,058     | 519,022                                  |   | (4,022)                                   |  | (4,022)  |  | 515,000  |  |                                  |                               | 29,613  | 09/01/2012                        | 1FE  |
| .602245-PP-1   | Milwaukee Cnty WI GO Corp Purp Ser A 5   |             | 08/01/2012    | Call 100.0000                                 |                           | 1,750,000      | 1,750,000  | 1,878,240   | 1,759,547                                |   | (9,547)                                   |  | (9,547)  |  | 1,750,000                                      |  |                                  |                               | 91,875  | 08/01/2016                        | 1FE  |
| .64966J-KU-9   | New York NY GO Natl-IBC Ser G Preref     |             | 08/01/2012    | Call 100.0000                                 |                           | 1,255,000      | 1,255,000  | 1,269,260   | 1,259,594                                |   | (14,260)                                  |  | (14,260)   |  | 1,255,000                                      |  |                                  |                               | 70,594  | 08/01/2013                        | 2FE  |
| .64966J-KV-7   | New York NY GO Natl-Re-IBC Ser G Unref   |             | 08/01/2012    | Call 100.0000                                 |                           | 3,695,000      | 3,695,000  | 3,736,984   |  |   | (41,984)                                  |  | (41,984)   |  | 3,695,000                                      |  |                                  |                               | 207,844   | 08/01/2013                        | 1FE  |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |  |             |               |   |                           | 17,935,646     | 17,870,000 | 18,390,700  | 13,023,402                               |   | (94,000)                                  |  | (94,000)   |  | 17,935,646                                     |  |                                  |                               | 927,141   | XXX                               | XXX  |
| .01170P-QN-4   | Alaska St Hsg Fin Corp Rev AMT Sgl Fam H |             | 08/01/2012    | Call 100.0000                                 |                           | 255,000        | 255,000    | 255,000     | 255,000                                  |   |   |  |  |  | 255,000  |  |                                  |                               | 8,500   | 12/01/2023                        | 1FE  |
| .040663-T8-9   | Arizona St Univ Rev Ref 5.250% 07/01/1   |             | 07/01/2012    | Call 101.0000                                 |                           | 1,010,000      | 1,010,000  | 1,118,390   | 1,016,779                                |   | (6,779)                                   |  | (6,779)  |  | 1,010,000                                      |  |                                  |                               | 52,500  | 07/15/2014                        | 1FE  |
| .040663-Y5-9   | Arizona St Univ Rev PreRef 5.500% 07/0   |             | 07/01/2012    | Call 100.0000                                 |                           | 1,000,000      | 1,000,000  | 1,110,850   | 1,006,761                                |   | (6,761)                                   |  | (6,761)  |  | 1,000,000                                      |  |                                  |                               | 55,000  | 07/01/2016                        | 1FE  |
| .116475-XD-1   | Brownsville TX Util Sys Rev Ref & Impt S |             | 09/01/2012    | Maturity                                      |                           | 1,500,000      | 1,500,000  | 1,500,000   | 1,500,000                                |   |   |  |  |  | 1,500,000                                      |  |                                  |                               | 72,150  | 09/01/2012                        | 1FE  |
| .207757-LY-9   | Connecticut St Spl Tx ObligRev Transn In |             | 09/01/2012    | Maturity                                      |                           | 2,115,000      | 2,115,000  | 2,420,596   | 2,143,734                                |   | (28,734)                                  |  | (28,734)   |  | 2,115,000                                      |  |                                  |                               | 129,544   | 09/01/2012                        | 1FE  |
| .220245-HQ-0   | Corpus Christi TX Util Sys Rev Util Sys  |             | 07/15/2012    | Call 100.0000                                 |                           | 1,000,000      | 1,000,000  | 1,033,110   | 1,002,427                                |   | (2,427)                                   |  | (2,427)  |  | 1,000,000                                      |  |                                  |                               | 52,500  | 07/15/2020                        | 1FE  |
| .3128CU-BG-0   | FLHMC Gold PC Pool #G30039 6.500% 07/1   |             | 09/01/2012    | Paydown                                       |                           | 4,040          | 4,040      | 4,043       | 4,034                                    |   | .6  |  | .6   |  | 4,040  |  |                                  |                               | 174   | 07/15/2014                        | 1  |
| .3128F2-EB-7   | FLHMC Gold PC Pool #D62830 7.000% 08/1   |             | 09/01/2012    | Paydown                                       |                           | 354            | 354        | 345         | 346                                      |   | .8  |  | .8   |  | 354  |  |                                  |                               | 17  | 08/15/2025                        | 1  |
| .3128F2-FX-8   | FLHMC Gold PC Pool #D62882 7.000% 08/1   |             | 09/01/2012    | Paydown                                       |                           | 707            | 707        | 689         | 691                                      |   | .16                                       |  | .16  |  | 707  |  |                                  |                               | 33  | 08/15/2025                        | 1  |
| .3128MJ-RM-4   | FLHMC Giant Pool #G08491 3.500% 05/15/   |             | 09/26/2012    | Royal Bank of Scotland                        |                           | 80,716,857     | 75,150,987 | 78,130,606  |  | (33,530)                                  |   |  | (33,530)   |  | 78,097,076                                     |  | 2,619,780                        | 2,619,780                     | 1,066,727   | 05/15/2042                        | 1  |
| .3128MJ-RM-4   | FLHMC Giant Pool #G08491 3.500% 05/15/   |             | 09/01/2012    | Paydown                                       |                           | 1,424,294      | 1,424,294  | 1,480,765   |  | (56,471)                                  |   |  | (56,471)   |  | 1,424,294                                      |  |                                  |                               | 13,879  | 05/15/2042                        | 1  |
| .3128NE-A5-9   | FLHMC Pool #1A0028 3.727% 10/25/35       |             | 09/01/2012    | Paydown                                       |                           | 7,049          | 7,049      | 7,117       | 7,113                                    |   | (63)                                      |  | (63)   |  | 7,049  |  |                                  |                               | (3,112)   | 10/25/2035                        | 1  |
| .312903-HR-1   | FLHMC REMIC Ser 113-C 8.500% 05/15/21    |             | 09/15/2012    | Paydown                                       |                           | 10,590         | 10,590     | 10,729      | 10,658                                   |   | (68)                                      |  | (68)   |  | 10,590   |  |                                  |                               | 685   | 05/15/2021                        | 1  |
| .312905-YJ-5   | FLHMC REMIC Ser 1077-E 9.000% 05/15/21   |             | 09/01/2012    | Paydown                                       |                           | 5,311          | 5,311      | 5,604       | 5,546                                    |   | (235)                                     |  | (235)  |  | 5,311  |  |                                  |                               | 319   | 05/15/2021                        | 1  |
| .312906-E5-5   | FLHMC REMIC Ser 1116-XA 8.400% 08/15/2   |             | 09/01/2012    | Paydown                                       |                           | 11,246         | 11,246     | 10,823      | 11,068                                   |   | .177                                      |  | .177   |  | 11,246   |  |                                  |                               | 653   | 08/15/2021                        | 1  |
| .312913-ZE-9   | FLHMC REMIC Ser 1437-HD 7.000% 12/15/2   |             | 09/01/2012    | Paydown                                       |                           | 17,306         | 17,306     | 17,751      | 17,576                                   |   | (271)                                     |  | (271)  |  | 17,306   |  |                                  |                               | 822   | 12/15/2021                        | 1  |
| .312915-UF-6   | FLHMC REMIC Ser 1504-Z 7.000% 05/15/23   |             | 09/01/2012    | Paydown                                       |                           | 98,952         | 98,952     | 101,786     | 100,660                                  |   | (1,708)                                   |  | (1,708)  |  | 98,952   |  |                                  |                               | 4,495   | 05/15/2023                        | 1  |
| .31292G-PB-6   | FLHMC Gold PC Pool #C00418 7.000% 08/1   |             | 09/01/2012    | Paydown                                       |                           | 1,627          | 1,627      | 1,585       | 1,590                                    |   | .38                                       |  | .38  |  | 1,627  |  |                                  |                               | .68   | 08/15/2025                        | 1  |
| .3132GK-ZN-9   | FLHMC Pool #004649 3.500% 11/15/41       |             | 09/01/2012    | Paydown                                       |                           | 301,833        | 301,833    | 313,800     |  | (11,967)                                  |   |  | (11,967)   |  | 301,833  |  |                                  |                               | 2,788   | 11/15/2041                        | 1  |
| .31335G-EC-5   | FLHMC Gold PC Pool #C80131 6.000% 03/1   |             | 09/01/2012    | Paydown                                       |                           | 33,702         | 33,702     | 32,928      | 33,082                                   |   | 620                                       |  | 620  |  | 33,702   |  |                                  |                               | 1,457   | 03/15/2024                        | 1  |



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                            | 2                                       | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |  |   |   | 16  | 17   | 18  | 19                                  | 20   | 21   | 22  |
|------------------------------|---|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|--|---|---|---|--|---|-------------------------------------|--|--|---|
|                              |   |              |                  |                      |                                 |                    |           |                |  | 11   | 12   | 13   | 14  | 15  |   |  |   |                                     |  |  |   |
| CUSIP<br>Ident-<br>ification | Description                             | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 31339D-KD-9                  | FHLMC REMIC Ser 2415 CE 5.500% 02/15/1  |              | 09/01/2012       | Paydown              |                                 | 261,849            | 261,849   | 270,359        | 263,972  |  | (2,124)  |  | (2,124)   |   | 261,849   |  |   |                                     | 9,600  | 02/15/2017                                     | 1   |
| 313373-KF-4                  | FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2  |              | 09/01/2012       | Paydown              |                                 | 39,619             | 39,619    | 41,623         | 40,588   |  | (970)  |  | (970)   |   | 39,619  |  |   |                                     | 1,642  | 12/15/2023                                     | 1   |
| 313373-Q2-7                  | FHLMC REMIC Ser 1674-Z 6.750% 02/15/24  |              | 09/01/2012       | Paydown              |                                 | 109,645            | 109,645   | 113,440        | 111,773  |  | (2,127)  |  | (2,127)   |   | 109,645   |  |   |                                     | 4,943  | 02/15/2024                                     | 1   |
| 313373-X8-6                  | FHLMC REMIC Ser 1683 Z 6.500% 02/15/24  |              | 09/01/2012       | Paydown              |                                 | 166,644            | 166,644   | 167,690        | 166,937  |  | (293)  |  | (293)   |   | 166,644   |  |   |                                     | 6,993  | 02/15/2024                                     | 1   |
| 313376-M4-0                  | FHLMC REMIC Ser 1837-Z 6.500% 04/15/26  |              | 09/01/2012       | Paydown              |                                 | 57,965             | 57,965    | 59,758         | 59,015   |  | (1,050)  |  | (1,050)   |   | 57,965  |  |   |                                     | 2,577  | 04/15/2026                                     | 1   |
| 31337A-CQ-3                  | FHLMC REMIC Ser 1967-BA 7.000% 06/17/2  |              | 09/01/2012       | Paydown              |                                 | 6,464              | 6,464     | 6,671          | 6,559  |  | (95)   |  | (95)  |   | 6,464   |  |   |                                     | 307  | 06/17/2027                                     | 1   |
| 31337C-6P-8                  | FHLMC Structured Ser 2008 M 7.000% 11/  |              | 09/01/2012       | Paydown              |                                 | 93,140             | 93,140    | 96,707         | 95,421   |  | (2,282)  |  | (2,282)   |   | 93,140  |  |   |                                     | 4,318  | 11/20/2027                                     | 1   |
| 31337D-6W-1                  | FHLMC Struc Ser T-10 A5 PT 6.410% 05/2  |              | 09/01/2012       | Paydown              |                                 | 475                | 475       | 476            | 473  |  | 2  |  | 2   |   | 475   |  |   |                                     | 21   | 05/25/2029                                     | 1   |
| 31340Y-GR-4                  | FHLMC REMIC Ser 22-C 9.500% 04/15/20    |              | 09/15/2012       | Paydown              |                                 | 2,682              | 2,682     | 2,779          | 2,699  |  | (17)   |  | (17)  |   | 2,682   |  |   |                                     | 194  | 04/15/2020                                     | 1   |
| 31342A-P4-5                  | FHLMC Pool #780443 2.160% 03/25/33      |              | 09/01/2012       | Paydown              |                                 | 99,994             | 99,994    | 99,892         | 98,187   |  | 1,807  |  | 1,807   |   | 99,994  |  |   |                                     | 1,648  | 03/25/2033                                     | 1   |
| 31356B-CJ-7                  | FHLMC Gold PC Pool #D49973 6.000% 03/1  |              | 09/01/2012       | Paydown              |                                 | 3,107              | 3,107     | 2,781          | 2,841  |  | 267  |  | 267   |   | 3,107   |  |   |                                     | 124  | 03/15/2024                                     | 1   |
| 31358E-MW-9                  | FNMA REMIC Ser 1990-64Z 10.000% 06/25/2 |              | 09/01/2012       | Paydown              |                                 | 74,097             | 74,097    | 83,170         | 79,183   |  | (5,086)  |  | (5,086)   |   | 74,097  |  |   |                                     | 5,003  | 06/25/2020                                     | 1   |
| 31358E-RK-0                  | FNMA REMIC Ser 1990-72B 9.000% 07/25/2  |              | 09/01/2012       | Paydown              |                                 | 9,099              | 9,099     | 8,884          | 8,989  |  | 110  |  | 110   |   | 9,099   |  |   |                                     | 548  | 07/25/2020                                     | 1   |
| 31358E-XG-2                  | FNMA REMIC Ser 1990-83A 9.250% 07/25/2  |              | 09/01/2012       | Paydown              |                                 | 5,884              | 5,884     | 5,865          | 5,853  |  | 31   |  | 31  |   | 5,884   |  |   |                                     | 363  | 07/25/2020                                     | 1   |
| 31358G-PP-6                  | FNMA REMIC Ser 1991-39J 9.000% 05/25/2  |              | 09/01/2012       | Paydown              |                                 | 10,349             | 10,349    | 11,138         | 10,694   |  | (345)  |  | (345)   |   | 10,349  |  |   |                                     | 649  | 05/25/2021                                     | 1   |
| 31358G-X4-4                  | FNMA REMIC Ser 1991-56G 8.600% 06/25/2  |              | 09/01/2012       | Paydown              |                                 | 3,689              | 3,689     | 3,623          | 3,651  |  | 38   |  | 38  |   | 3,689   |  |   |                                     | 219  | 06/25/2021                                     | 1   |
| 31358H-GT-6                  | FNMA REMIC Ser 1991-73A 8.000% 07/25/2  |              | 09/01/2012       | Paydown              |                                 | 1,977              | 1,977     | 1,899          | 1,945  |  | 31   |  | 31  |   | 1,977   |  |   |                                     | 107  | 07/25/2021                                     | 1   |
| 31358H-XU-4                  | FNMA REMIC Ser 1991-92Z 8.500% 07/25/2  |              | 09/01/2012       | Paydown              |                                 | 16,612             | 16,612    | 17,308         | 16,849   |  | (236)  |  | (236)   |   | 16,612  |  |   |                                     | 996  | 07/25/2021                                     | 1   |
| 31358M-P4-0                  | FNMA REMIC Ser 1992-71X 8.250% 05/25/2  |              | 09/01/2012       | Paydown              |                                 | 26,098             | 26,098    | 27,151         | 26,473   |  | (375)  |  | (375)   |   | 26,098  |  |   |                                     | 1,460  | 05/25/2022                                     | 1   |
| 31358N-SB-4                  | FNMA REMIC Ser 1992-124 PZ 7.000% 07/2  |              | 09/01/2012       | Paydown              |                                 | 17,665             | 17,665    | 18,174         | 17,911   |  | (246)  |  | (246)   |   | 17,665  |  |   |                                     | 829  | 07/25/2022                                     | 1   |
| 31359B-DN-4                  | FNMA REMIC Ser 1993-115G 5.500% 07/25/  |              | 09/01/2012       | Paydown              |                                 | 5,015              | 5,015     | 4,943          | 4,963  |  | 53   |  | 53  |   | 5,015   |  |   |                                     | 188  | 07/25/2023                                     | 1   |
| 31359B-ZK-6                  | FNMA REMIC Ser 1993-119GA 6.500% 07/25  |              | 09/01/2012       | Paydown              |                                 | 59,224             | 59,224    | 58,446         | 58,796   |  | 428  |  | 428   |   | 59,224  |  |   |                                     | 2,617  | 07/25/2023                                     | 1   |
| 31359F-DE-5                  | FNMA REMIC Ser 1993-202M 6.500% 11/25/  |              | 09/01/2012       | Paydown              |                                 | 403,619            | 403,619   | 402,352        | 401,762  |  | 1,857  |  | 1,857   |   | 403,619   |  |   |                                     | 17,418   | 11/25/2023                                     | 1   |
| 31359K-ZK-2                  | FNMA REMIC Ser 1996-M7 CI Z 7.151% 05/  |              | 09/01/2012       | Paydown              |                                 | 965                | 965       | 936            | 938  |  | 27   |  | 27  |   | 965   |  |   |                                     | 46   | 05/17/2036                                     | 1   |
| 31359P-DJ-2                  | FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1  |              | 09/01/2012       | Paydown              |                                 | 8,909              | 8,909     | 9,569          | 9,519  |  | (610)  |  | (610)   |   | 8,909   |  |   |                                     | 423  | 01/17/2037                                     | 1   |
| 31359Q-LQ-5                  | FNMA REMIC Ser 1997-63 ZA 6.500% 09/18  |              | 09/01/2012       | Paydown              |                                 | 190,452            | 190,452   | 186,700        | 187,848  |  | 2,604  |  | 2,604   |   | 190,452   |  |   |                                     | 8,171  | 09/18/2027                                     | 1   |
| 31359V-BH-5                  | FNMA Ser 1998-73 CI MZ 6.300% 10/17/38  |              | 09/01/2012       | Paydown              |                                 | 29,937             | 29,937    | 30,694         | 30,395   |  | (458)  |  | (458)   |   | 29,937  |  |   |                                     | 1,122  | 10/17/2038                                     | 1   |
| 313602-3E-2                  | FNMA REMIC Ser 1989-67D 9.000% 10/25/1  |              | 09/01/2012       | Paydown              |                                 | 7,057              | 7,057     | 7,034          | 7,020  |  | 37   |  | 37  |   | 7,057   |  |   |                                     | 422  | 10/25/2019                                     | 1   |
| 313602-W4-2                  | FNMA REMIC Ser 1989-62G 8.600% 10/25/1  |              | 09/01/2012       | Paydown              |                                 | 4,010              | 4,010     | 3,858          | 3,950  |  | 61   |  | 61  |   | 4,010   |  |   |                                     | 230  | 10/25/2019                                     | 1   |
| 313603-2H-4                  | FNMA REMIC Ser 1990-35E 9.500% 04/25/2  |              | 09/01/2012       | Paydown              |                                 | 1,500              | 1,500     | 1,498          | 1,492  |  | 7  |  | 7   |   | 1,500   |  |   |                                     | 95   | 04/25/2020                                     | 1   |
| 313603-5J-7                  | FNMA REMIC Ser 1990-41D 9.500% 04/25/2  |              | 09/01/2012       | Paydown              |                                 | 39,802             | 39,802    | 43,433         | 41,741   |  | (1,939)  |  | (1,939)   |   | 39,802  |  |   |                                     | 2,480  | 04/25/2020                                     | 1   |
| 313603-GW-6                  | FNMA REMIC Ser 1989-86E 8.750% 11/25/1  |              | 09/01/2012       | Paydown              |                                 | 1,196              | 1,196     | 1,159          | 1,180  |  | 17   |  | 17  |   | 1,196   |  |   |                                     | 70   | 11/25/2019                                     | 1   |
| 313603-JJ-2                  | FNMA REMIC Ser 1989-90E 8.700% 12/25/1  |              | 09/01/2012       | Paydown              |                                 | 2,110              | 2,110     | 2,095          | 2,100  |  | 10   |  | 10  |   | 2,110   |  |   |                                     | 122  | 12/25/2019                                     | 1   |
| 313603-QH-8                  | FNMA REMIC Ser 1990-1D 8.800% 01/25/20  |              | 09/01/2012       | Paydown              |                                 | 809                | 809       | 796            | 802  |  | 7  |  | 7   |   | 809   |  |   |                                     | 47   | 01/25/2020                                     | 1   |
| 313603-TW-2                  | FNMA REMIC Ser 1990-4Z 9.350% 01/25/20  |              | 09/01/2012       | Paydown              |                                 | 18,393             | 18,393    | 20,226         | 19,032   |  | (639)  |  | (639)   |   | 18,393  |  |   |                                     | 1,149  | 01/25/2020                                     | 1   |
| 31364F-BV-2                  | FNMA Nt 6.470% 09/25/12                 |              | 09/25/2012       | Maturity             |                                 | 8,329,000          | 8,329,000 | 9,421,500      | 8,436,292  |  | (107,292)  |  | (107,292)   |   | 8,329,000   |  |   |                                     | 538,886  | 09/25/2012                                     | 1   |
| 31365E-DS-9                  | FNMA Pool #125313 7.000% 03/25/14       |              | 09/01/2012       | Paydown              |                                 | 3,994              | 3,994     | 3,957          | 3,970  |  | 24   |  | 24  |   | 3,994   |  |   |                                     | 187  | 03/25/2014                                     | 1   |
| 31371E-2M-6                  | FNMA Pool #250180 8.500% 10/25/14       |              | 09/01/2012       | Paydown              |                                 | 1,462              | 1,462     | 1,470          | 1,460  |  | 2  |  | 2   |   | 1,462   |  |   |                                     | 87   | 10/25/2014                                     | 1   |
| 31373U-ZC-4                  | FNMA Pool #304139 9.000% 01/25/25       |              | 09/01/2012       | Paydown              |                                 | 101                | 101       | 106            | 105  |  | (4)  |  | (4)   |   | 101   |  |   |                                     | 6  | 01/25/2025                                     | 1   |
| 31377H-VB-5                  | FNMA DUS Pool #377810 7.500% 05/25/27   |              | 09/01/2012       | Paydown              |                                 | 111                | 111       | 109            | 109  |  | 2  |  | 2   |   | 111   |  |   |                                     | 6  | 05/25/2027                                     | 1   |
| 31377M-AP-6                  | FNMA DUS Pool #380814 6.030% 12/25/19   |              | 09/01/2012       | Paydown              |                                 | 41,974             | 41,974    | 45,050         | 43,519   |  | (1,545)  |  | (1,545)   |   | 41,974  |  |   |                                     | 1,688  | 12/25/2019                                     | 1   |
| 31377T-BE-5                  | FNMA DUS Pool #386237 4.950% 06/25/19   |              | 09/01/2012       | Paydown              |                                 | 6,874              | 6,874     | 7,172          | 7,010  |  | (136)  |  | (136)   |   | 6,874   |  |   |                                     | 227  | 06/25/2019                                     | 1   |
| 31377T-PN-0                  | FNMA DUS Pool #386629 5.610% 05/25/19   |              | 09/01/2012       | Paydown              |                                 | 51,688             | 51,688    | 52,932         | 52,232   |  | (544)  |  | (544)   |   | 51,688  |  |   |                                     | 1,934  | 05/25/2019                                     | 1   |
| 313920-XA-3                  | FNMA REMIC Ser 2001-47 ZK 6.500%        |              |                  |                      |                                 |                    |           |                |  |  |  |  |   |   |   |  |   |                                     |  |  |   |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                     | 2  | 3       | 4             | 5                 | 6                         | 7              | 8           | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--|---------|---------------|-------------------|---------------------------|----------------|-------------|-------------|--|---|---|---|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |  |         |               |                   |                           |                |             |             |  | 11  | 12  | 13  | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                              | For-ign | 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 | Other Than Temporary Impairment Recogn-ized | 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 During Year | Stated Con-tractual Maturity Date | NAIC Design-ation or Market In-dicator (a) |
| 31394J-K9-7           | FHLMC REMIC Ser 2673 CI PD 5.500% 02/1   |         | 09/01/2012    | Paydown           |                           | 215,057        | 215,057     | 215,057     | 215,057                                  |   |   |   |  |  | 215,057  |  |                                  |                               | 7,802   | 02/15/2032                        | 1.....                                     |
| 31394X-JT-4           | FHLMC REMIC Ser 2772 CI ND 4.500% 04/1   |         | 09/01/2012    | Paydown           |                           | 185,133        | 185,133     | 177,468     | 184,253                                  |   | 881                                       |   | 881  |  | 185,133  |  |                                  |                               | 5,546   | 04/15/2017                        | 1.....                                     |
| 31395A-KJ-3           | FHLMC REMIC Ser 2810 CI PD 6.000% 06/1   |         | 09/01/2012    | Paydown           |                           | 147,203        | 147,203     | 147,617     | 147,203                                  |   |   |   |  |  | 147,203  |  |                                  |                               | 5,872   | 06/15/2033                        | 1.....                                     |
| 31395K-F7-3           | FHLMC REMIC Ser 2899 CI PC 5.000% 08/1   |         | 09/01/2012    | Paydown           |                           | 998,723        | 998,723     | 998,580     | 995,682                                  |   | 3,041                                     |   | 3,041  |  | 998,723  |  |                                  |                               | 32,819  | 08/15/2030                        | 1.....                                     |
| 31395N-GT-8           | FNMA REMIC Ser 2006-53 CI PC 5.500% 10   |         | 09/01/2012    | Paydown           |                           | 753,762        | 753,762     | 729,442     | 746,808                                  |   | 6,954                                     |   | 6,954  |  | 753,762  |  |                                  |                               | 27,729  | 10/25/2032                        | 1.....                                     |
| 31395U-SU-6           | FHLMC REMIC Ser 2977 CI NY 5.500% 05/1   |         | 09/01/2012    | Paydown           |                           | 138,800        | 138,800     | 138,540     | 138,540                                  |   | 260                                       |   | 260  |  | 138,800  |  |                                  |                               | 5,184   | 05/15/2033                        | 1.....                                     |
| 31396F-2X-0           | FHLMC Ser 3070 CI QE 5.000% 01/15/31     |         | 09/01/2012    | Paydown           |                           | 1,852,906      | 1,852,906   | 1,797,319   | 1,840,951                                |   | 11,955                                    |   | 11,955   |  | 1,852,906                                      |  |                                  |                               | 60,115  | 01/15/2031                        | 1.....                                     |
| 31396H-E5-4           | FHLMC REMIC Ser 3113 CI QC 5.000% 10/1   |         | 09/01/2012    | Paydown           |                           | 852,498        | 852,498     | 825,325     | 845,519                                  |   | 6,979                                     |   | 6,979  |  | 852,498  |  |                                  |                               | 28,603  | 10/15/2031                        | 1.....                                     |
| 31397E-JY-2           | FHLMC REMIC Ser 3259 CI ED 5.000% 10/1   |         | 09/01/2012    | Paydown           |                           | 2,988,026      | 2,988,026   | 2,748,984   | 2,940,882                                |   | 47,144                                    |   | 47,144   |  | 2,988,026                                      |  |                                  |                               | 99,405  | 10/15/2035                        | 1.....                                     |
| 31403A-WY-7           | FNMA Pool #743263 3.500% 10/25/18        |         | 09/01/2012    | Paydown           |                           | 51,561         | 51,561      | 48,080      | 49,486                                   |   | 2,074                                     |   | 2,074  |  | 51,561   |  |                                  |                               | 1,138   | 10/25/2018                        | 1.....                                     |
| 31408G-KD-8           | FNMA Pool #850892 5.000% 10/01/35        |         | 09/01/2012    | Paydown           |                           | 3,914          | 3,914       | 3,914       | 3,914                                    |   |   |   |  |  | 3,914  |  |                                  |                               | 130   | 10/01/2035                        | 1.....                                     |
| 31408J-BM-2           | FNMA Pool #852444 5.000% 10/01/35        |         | 09/01/2012    | Paydown           |                           | 5,384          | 5,384       | 5,384       | 5,384                                    |   |   |   |  |  | 5,384  |  |                                  |                               | 179   | 10/01/2035                        | 1.....                                     |
| 31409Y-L6-2           | FNMA Pool #882449 5.000% 01/25/36        |         | 09/01/2012    | Paydown           |                           | 6,286          | 6,286       | 6,286       | 6,286                                    |   |   |   |  |  | 6,286  |  |                                  |                               | 210   | 01/25/2036                        | 1.....                                     |
| 31412W-TB-2           | FNMA Pool #937146 6.500% 05/25/37        |         | 09/01/2012    | Paydown           |                           | 3,534          | 3,534       | 3,600       | 3,599                                    |   | (65)                                      |   | (65)   |  | 3,534  |  |                                  |                               | 153   | 05/25/2037                        | 1.....                                     |
| 31413H-G3-6           | FNMA Pool #945818 6.000% 07/25/37        |         | 09/01/2012    | Paydown           |                           | 1,049,716      | 1,049,716   | 1,053,325   | 1,053,087                                |   | (3,370)                                   |   | (3,370)  |  | 1,049,716                                      |  |                                  |                               | 39,154  | 07/25/2037                        | 1.....                                     |
| 34073N-SX-4           | Florida Hsg Fin Corp Rev AMT SF Hm Owne  |         | 07/01/2012    | Call 100.0000     |                           | 100,000        | 100,000     | 100,000     | 100,000                                  |   |   |   |  |  | 100,000  |  |                                  |                               | 5,450   | 07/01/2023                        | 1FE.....                                   |
| 362848-NE-9           | Gainesville FL Utils Sys Rev Txble Ser B |         | 08/02/2012    | Call 112.1770     |                           | 330,922        | 295,000     | 295,000     | 295,000                                  |   | 35,922                                    |   | 35,922   |  | 330,922  |  |                                  |                               | 12,678  | 10/01/2015                        | 1FE.....                                   |
| 442348-PB-8           | Houston TX Arpt Sys Rev RMBS Ser 2002-2  |         | 07/01/2012    | Maturity          |                           | 265,000        | 265,000     | 224,304     | 263,186                                  |   | 1,814                                     |   | 1,814  |  | 265,000  |  |                                  |                               | 17,888  | 07/01/2012                        | 1.....                                     |
| 454806-AJ-4           | Indiana St Hsg & Cmnty Dev Rev AMT Auth  |         | 07/01/2012    | Call 100.0000     |                           | 290,000        | 290,000     | 290,000     | 290,000                                  |   |   |   |  |  | 290,000  |  |                                  |                               | 13,920  | 07/01/2021                        | 1FE.....                                   |
| 468826-DD-1           | Jackson TN Wtr & Svr Rev Ref Ser 1978    |         | 07/01/2012    | Maturity          |                           | 70,000         | 70,000      | 60,794      | 69,581                                   |   | 419                                       |   | 419  |  | 70,000   |  |                                  |                               | 5,040   | 07/01/2012                        | 1.....                                     |
| 472682-MJ-9           | Jefferson Cnty AL Rev Ref Bal Cap Impt W |         | 08/01/2012    | Call 100.0000     |                           | 3,000,000      | 3,000,000   | 3,281,910   | 3,021,486                                |   | (21,486)                                  |   | (21,486)   |  | 3,000,000                                      |  |                                  |                               | 153,750   | 02/01/2042                        | 1FE.....                                   |
| 54627A-DA-2           | Louisiana Hsg Fin Agy Mtg Rev AMT Sgl Fa |         | 09/01/2012    | Call 100.0000     |                           | 170,000        | 170,000     | 170,235     | 170,215                                  |   | (215)                                     |   | (215)  |  | 170,000  |  |                                  |                               | 6,201   | 06/01/2029                        | 1FE.....                                   |
| 57563R-JC-4           | Massachusetts Educ Fin Rev AMT Issue I S |         | 07/01/2012    | Call 100.0000     |                           | 280,000        | 280,000     | 280,000     | 280,000                                  |   |   |   |  |  | 280,000  |  |                                  |                               | 15,960  | 01/01/2030                        | 1FE.....                                   |
| 676907-MM-5           | Ohio Hsg Fin Agy Mtg Rev AMT SF Res Mtg  |         | 09/01/2012    | Call 100.0000     |                           | 680,000        | 680,000     | 680,000     | 680,000                                  |   |   |   |  |  | 680,000  |  |                                  |                               | 32,980  | 09/01/2026                        | 1FE.....                                   |
| 67756Q-AV-9           | Ohio St Hsg Fin Agcy Mtg Rev AMT SF Res  |         | 09/01/2012    | Call 100.0000     |                           | 1,355,000      | 1,355,000   | 1,355,000   | 1,355,000                                |   |   |   |  |  | 1,355,000                                      |  |                                  |                               | 65,718  | 09/01/2026                        | 1FE.....                                   |
| 71883R-EV-1           | Phoenix AZ Rev Civic Impt Wtr Sys Jr Lie |         | 07/01/2012    | Call 100.0000     |                           | 1,000,000      | 1,000,000   | 1,070,220   | 1,004,758                                |   | (4,758)                                   |   | (4,758)  |  | 1,000,000                                      |  |                                  |                               | 55,000  | 07/01/2019                        | 1FE.....                                   |
| 759911-SY-7           | Regional Trans Auth IL Ref Rev Ser A 5   |         | 07/01/2012    | Maturity          |                           | 1,000,000      | 1,000,000   | 1,146,130   | 1,009,073                                |   | (9,073)                                   |   | (9,073)  |  | 1,000,000                                      |  |                                  |                               | 57,500  | 07/01/2012                        | 1FE.....                                   |
| 83712D-PY-6           | South Carolina St Hsg Fin Rev AMT Sgl Fa |         | 07/01/2012    | Call 100.0000     |                           | 30,000         | 30,000      | 30,000      | 30,000                                   |   |   |   |  |  | 30,000   |  |                                  |                               | 1,590   | 07/01/2023                        | 1FE.....                                   |
| 92817F-B7-0           | Virginia St Pub Sch Auth Rev Sch Fin Ser |         | 08/01/2012    | Various           |                           | 4,260,000      | 4,260,000   | 4,473,845   | 4,275,723                                |   | (15,723)                                  |   | (15,723)   |  | 4,260,000                                      |  |                                  |                               | 213,000   | 08/01/2016                        | 1FE.....                                   |
| 977123-WN-4           | Wisconsin St Trans Rev Ref Ser 1 (Preref |         | 07/01/2012    | Call 100.0000     |                           | 40,000         | 40,000      | 43,979      | 40,411                                   |   | (411)                                     |   | (411)  |  | 40,000   |  |                                  |                               | 2,300   | 07/01/2013                        | 1FE.....                                   |
| 3199999               | Subtotal - Bonds - U.S. Special Revenues |         |               |                   |                           | 125,758,860    | 120,147,068 | 125,189,609 | 43,412,892                               |   | (198,982)                                 |   | (198,982)  |  | 123,139,079                                    |  | 2,619,780                        | 2,619,780                     | 3,188,055   | XXX                               | XXX  |
| 004421-VE-0           | ACE Securities Corp Ser 2006-SL1 CI A RM |         | 09/25/2012    | Paydown           |                           | 93,545         | 93,545      | 73,433      | 16,677                                   | 56,765                                    | 20,102                                    |   | 76,867   |  | 93,545   |  |                                  |                               | 365   | 09/25/2035                        | 1FM.....                                   |
| 01082#-AA-3           | Alameda Cnty CA Ser 2002-A CTL 7.500%    |         | 09/15/2012    | Redemption        | 100.0000                  | 62,792         | 62,792      | 66,560      | 65,079                                   |   | (2,287)                                   |   | (2,287)  |  | 62,792   |  |                                  |                               | 3,141   | 06/15/2021                        | 1.....                                     |
| 01877K-AB-9           | Alliance Pipeline LP Sr Nt 6.996% 12/3   |         | 07/01/2012    |                   |                           | 50,000         | 50,000      | 51,326      | 50,843                                   |   | (843)                                     |   | (843)  |  | 50,000   |  |                                  |                               | 1,749   | 12/31/2019                        | 2FE.....                                   |
| 02149D-AJ-8           | Countrywide Alternative Ln Tr Ser 2006-H |         | 09/01/2012    | Paydown           |                           | 294,663        | 343,979     | 329,338     | 292,283                                  | 37,054                                    |   |   | 37,054   |  | 329,338  |  | (34,674)                         | (34,674)                      | 11,483  | 01/25/2047                        | 5FM.....                                   |
| 02150F-AA-8           | Countrywide Alternative Ln Tr Ser 2007-8 |         | 09/01/2012    | Paydown           |                           | 58,241         | 58,241      | 49,648      | 39,631                                   | 10,017                                    | 3,582                                     |   | 13,599   |  | 53,230   |  | 5,011                            | 5,011                         | 2,187   | 05/25/2037                        | 1FM.....                                   |
| 02150W-AB-9           | Countrywide Alternative Ln Tr Ser 2007-H |         | 09/01/2012    | Paydown           |                           | 736,871        | 736,871     | 733,169     | 290,643                                  | 439,669                                   | 6,559                                     |   | 446,228  |  | 736,871  |  |                                  |                               | (47,339)  | 03/25/2047                        | 1FM.....                                   |
| 02366#-AA-0           | A&E Term Ln Nt 1 10.500% 12/21/16        |         | 09/30/2012    |                   |                           | 125,735        | 125,735     | 125,735     | 125,735                                  |   |   |   |  |  | 125,735  |  |                                  |                               | 10,424  | 09/30/2016                        | 5*.....                                    |
| 03215P-BN-8           | Amresco Resdtl Sec Mtg Loan Ser 1997-1 C |         | 09/01/2012    | Paydown           |                           | 6,471          | 6,471       | 6,383       | 6,436                                    |   | 35  |   | 35   |  | 6,471  |  |                                  |                               | 347   | 03/25/2027                        | 1FM.....                                   |
| 03215P-DN-6           | Amresco Resdtl Sec Mtg Loan PTC Ser 1998 |         | 09/01/2012    | Paydown           |                           | 757            | 757         | 757         | 755                                      |   | 2   |   | 2  |  | 757  |  |                                  |                               | 37  | 08/25/2027                        | 1FM.....                                   |
| 03334#-AA-7           | AnchoragePermit Ctr Bldg Ls Tr CTL 6.3   |         | 09/15/2012    |                   |                           | 38,740         | 38,740      | 38,740      | 38,740                                   |   |   |   |  |  | 38,740   |  |                                  |                               | 1,638   | 02/15/2025                        | 1.....                                     |
| 04529*-AA-2           | Aspen Dental Management Term Ln Nt 1 7   |         | 09/26/2012    | Tax Free Exchange |                           | 4,355,923      | 4,419,738   | 4,331,897   | 4,287,145                                | 59,329                                    | 9,449                                     |   | 68,778   |  | 4,355,923                                      |  |                                  |                               | 281,462   | 10/06/2016                        | 4FE.....                                   |
| 04529K-AC-3           | Aspen Dental Management Term Ln Nt 1 7   |         | 09/28/2012    | Redemption        | 100.0000                  | 18,516         | 18,516      | 18,248      | 267                                      |   | 267                                       |   | 267  |  | 18,516   |  |                                  |                               | 328   | 10/06/2016                        | 4FE.....                                   |
| 04529K-AC-3           | Aspen Dental Management Term Ln Nt 5 7   |         | 09/26/2012    | Tax Free Exchange |                           | 2,906,849      | 2,949,481   |             |  |   |   |   |  |  |  |  |                                  |                               |   |                                   |  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                     | 2   | 3       | 4             | 5                       | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|---|---------|---------------|-------------------------|---------------------------|----------------|------------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |   |         |               |                         |                           |                |            |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                               | For-ign | 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 Recogn-ized | 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 During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| ..07386H-MD-0         | Bear Stearns Alt- A Tr Ser 2004-10 Cl 2A  |         | 09/25/2012    | Paydown                 |                           | 107,194        | 107,194    | 101,098     | 101,098                                  |   | 6,096                                     |  | 6,096  |  | 107,194  |  |                                  |                               | 832   | 09/25/2034                        | 1FM  |
| ..07387B-AS-2         | Bear Stearns Comm Mtg Sec Tr Ser 2005-PW  |         | 09/01/2012    | Paydown                 |                           |                |            | 124,963     | 18,429                                   |   | (18,429)                                  |  | (18,429)   |  |  |  |                                  | 18,942                        | 09/11/2042  | 1FE                               |  |
| ..07401P-AA-2         | Bear Stearns Mtg Tr Ser 2007-SL1 Cl 1A R  |         | 09/25/2012    | Paydown                 |                           | 14,395         | 44,342     | 19,264      | 7,977                                    | 10,641                                    | 645                                       |  | 11,286   |  | 19,264   |  | (4,869)                          | (4,869)                       | 197   | 03/25/2037                        | 1FM  |
| ..117017-AB-9         | Brunswick & Glynn Co Dev Auth Rev Lease   |         | 08/15/2012    | Redemption 100.0000     |                           | 233,440        | 233,440    | 233,440     | 233,440                                  |   |   |  |  |  | 233,440  |  |                                  |                               | 14,615  | 02/15/2023                        | 1  |
| ..117017-AC-7         | Brunswick & Glynn Co Dev Auth Rev Lease   |         | 07/15/2012    | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..12189P-AH-5         | Burlington Northern Santa Fe ETC Ser 200  |         | 07/15/2012    | Paydown                 |                           | 174,003        | 174,003    | 174,003     | 174,003                                  |   | (4,319)                                   |  | (4,319)  |  | 174,003  |  |                                  |                               | 10,405  | 01/15/2020                        | 1  |
| ..1248MP-AA-2         | C-BASS Tr Ser 2007-MX1 Cl A1 RMBS 6.15    |         | 09/01/2012    | Paydown                 |                           | 78,317         | 78,317     | 89,541      | 82,636                                   |   | 9,115                                     |  | 19,460   |  | 78,317   |  |                                  |                               | 6,193   | 12/25/2036                        | 1FE  |
| ..12543K-AE-4         | Community Health Systems Inc Extended Te  |         | 09/26/2012    | Tax Free Exchange       |                           | 293,453        | 293,453    | 293,361     | 273,207                                  | 10,345                                    |   |  | 17,338   |  | 292,668  |  | 785                              | 785                           | 13,351  | 01/25/2017                        | 1AM  |
| ..12543K-AE-4         | Community Health Systems Inc Extended Te  |         | 09/26/2012    | Tax Free Exchange       |                           | 2,183,581      | 2,183,581  | 2,183,581   | 534,308                                  | 17,338                                    |   |  | 17,338   |  | 2,183,581                                      |  |                                  |                               | 74,404  | 01/25/2017                        | 3FE  |
| ..12543K-AE-4         | Community Health Systems Inc Extended Te  |         | 09/26/2012    | Tax Free Exchange       |                           | 58,229         | 58,229     | 58,229      |  |   |   |  |  |  | 58,229   |  |                                  |                               | 1,908   | 01/25/2017                        | 3FE  |
| ..12558M-BM-3         | CIT Group Home Eq Loan Tr Ser 2003-1 Cl   |         | 08/01/2012    | Paydown                 |                           | 23,142         | 23,142     | 23,279      | 10,467                                   | 12,768                                    | (93)                                      |  | 12,675   |  | 23,142   |  |                                  |                               | 673   | 10/20/2032                        | 1FM  |
| ..12566U-AN-4         | Citimortgage Alternative Ln Tr Ser 2007-  |         | 09/01/2012    | Paydown                 |                           | 98,462         | 154,022    | 124,785     | 102,961                                  | 35,995                                    |   | 14,171   | 21,824   |  | 124,785  |  | (26,323)                         | (26,323)                      | 6,024   | 02/25/2037                        | 1FM  |
| ..12566U-AT-1         | Citimortgage Alternative Ln Tr Ser 2007-  |         | 09/01/2012    | Paydown                 |                           | 115,541        | 115,541    | 112,328     | 113,083                                  |   | 108                                       |  | 108  |  | 113,191  |  | 2,350                            | 2,350                         | 4,244   | 02/25/2022                        | 1FM  |
| ..12567A-AP-2         | Citimortgage Alternative Ln Tr Ser 2007-  |         | 09/01/2012    | Paydown                 |                           | 254,252        | 280,010    | 272,222     | 236,088                                  | 36,867                                    |   |  | 36,867   |  | 272,955  |  | (18,703)                         | (18,703)                      | 9,833   | 03/25/2022                        | 1FM  |
| ..12623G-AA-4         | Commercial Mortgage Pass Thru Ser 2011-S  |         | 09/01/2012    | Paydown                 |                           | 8,000,000      | 8,000,000  | 7,999,982   | 7,999,938                                |   | 62  |  | 62   |  | 8,000,000                                      |  |                                  |                               | 153,300   | 12/10/2024                        | 1FE  |
| ..12638P-AB-5         | Credit Suisse Mtg Cap Cft Ser 2007-3 Cl   |         | 09/01/2012    | Paydown                 |                           | 52,575         | 52,575     | 39,571      | 27,381                                   | 18,032                                    | 6,293                                     | 5,842  | 18,483   |  | 45,864   |  | 6,711                            | 6,711                         | 1,896   | 04/25/2037                        | 1FM  |
| ..12644@-BF-1         | CTL Cap Tr Everett Realty CTL 7.500% 0    |         | 09/15/2012    | Redemption 100.0000     |                           | 28,485         | 28,485     | 28,485      | 28,485                                   |   |   |  |  |  | 28,485   |  |                                  |                               | 1,422   | 02/15/2027                        | 2  |
| ..12644@-BQ-7         | CTL Cap Tr Ser 2002-34 Cl A Walgreen CTL  |         | 09/15/2012    | Redemption 100.0000     |                           | 20,556         | 20,556     | 20,556      | 20,556                                   |   |   |  |  |  | 20,556   |  |                                  |                               | 921   | 07/15/2022                        | 1  |
| ..12644@-BR-5         | CTL Cap Tr Ser 2002-21Aurora HealthcareCT |         | 09/15/2012    | Redemption 100.0000     |                           | 45,896         | 45,896     | 45,896      | 45,896                                   |   |   |  |  |  | 45,896   |  |                                  |                               | 2,036   | 10/15/2022                        | 2  |
| ..12644@-BS-3         | CTL Cap Tr Walgreens CTL 6.620% 01/15/    |         | 09/15/2012    | Redemption 100.0000     |                           | 19,438         | 19,438     | 19,632      | 19,564                                   |   | (126)                                     |  | (126)  |  | 19,438   |  |                                  |                               | 858   | 01/15/2023                        | 1  |
| ..126650-BQ-2         | CYS Caremark Corp PTC Nt ABS 6.943% 01    |         | 09/10/2012    | Redemption 100.0000     |                           | 66,183         | 66,183     | 60,783      | 61,247                                   |   | 4,936                                     |  | 4,936  |  | 66,183   |  |                                  |                               | 3,065   | 01/10/2030                        | 1AM  |
| ..126670-FB-9         | CIABS Inc Ser 2005-IM2 Cl A3 RMBS 0.48    |         | 09/25/2012    | Paydown                 |                           | 213,700        | 213,700    | 208,937     | 150,368                                  | 58,570                                    | 4,763                                     |  | 63,333   |  | 213,700  |  |                                  |                               | 769   | 01/25/2036                        | 1FM  |
| ..126673-SW-0         | CIABS Inc Ser 2005-IM1 Cl A2 RMBS 0.49    |         | 09/25/2012    | Paydown                 |                           | 46,279         | 46,279     | 46,062      | 46,217                                   |   | 217                                       |  | 46,279   |  | 46,279   |  |                                  |                               | 164   | 11/25/2035                        | 1FM  |
| ..126673-VE-9         | CIABS Inc Ser 2004-U Cl 2A RMBS 0.491%    |         | 09/17/2012    | Paydown                 |                           | 214,786        | 214,786    | 89,569      | 89,569                                   |   | 125,217                                   |  | 125,217  |  | 214,786  |  |                                  |                               | 737   | 03/15/2034                        | 1FM  |
| ..12667G-W7-4         | Countrywide Alternative Ln Tr Ser 2005-3  |         | 09/01/2012    | Paydown                 |                           | 309,704        | 309,704    | 306,945     | 272,989                                  | 34,090                                    | 2,625                                     |  | 36,715   |  | 309,704  |  |                                  |                               | 11,588  | 09/25/2035                        | 4FM  |
| ..126686-AC-8         | CIABS Inc Ser 2006-H Cl 2A1B RMBS 0.37    |         | 09/17/2012    | Paydown                 |                           | 83,412         | 83,412     | 28,877      | 28,877                                   |   | 54,535                                    |  | 54,535   |  | 83,412   |  |                                  |                               | 232   | 11/15/2036                        | 1FM  |
| ..12668A-YS-8         | Countrywide Alternative Ln Tr Ser 2005-5  |         | 09/01/2012    | Paydown                 |                           | 43,492         | 68,841     | 57,593      | 48,353                                   | 20,174                                    |   | 10,934   | 9,240  |  | 57,593   |  | (14,101)                         | (14,101)                      | 2,487   | 12/25/2035                        | 2FM  |
| ..126694-NS-3         | CIHL Inc Ser 2005-27 Cl 1A3 RMBS 5.500    |         | 09/01/2012    | Paydown                 |                           | 146,030        | 146,030    | 142,128     | 144,451                                  |   | 1,579                                     |  | 1,579  |  | 146,030  |  |                                  |                               | 5,317   | 12/25/2035                        | 1FM  |
| ..126694-WE-4         | CIHL Inc Ser 2006-HYB1 Cl 1A1 RMBS 2.7    |         | 09/01/2012    | Paydown                 |                           | 186,684        | 442,060    | 332,319     | 180,993                                  | 151,327                                   |   |  | 151,327  |  | 332,319  |  | (145,636)                        | (145,636)                     | 8,321   | 03/20/2036                        | 1FM  |
| ..12669C-E4-8         | CIWBS Inc Ser 2002-8 Cl A4 RMBS 6.500%    |         | 09/01/2012    | Paydown                 |                           | 78,550         | 78,550     | 81,397      | 78,902                                   |   | (204)                                     |  | (204)  |  | 78,698   |  | (148)                            | (148)                         | 3,354   | 07/25/2032                        | 1FM  |
| ..12669E-Y9-1         | CIWALT Loan Tr Ser 2003-J1 Cl 1A8 RMBS    |         | 09/01/2012    | Paydown                 |                           | 282,292        | 282,292    | 271,353     | 273,204                                  |   | 598                                       |  | 598  |  | 273,802  |  | 8,490                            | 8,490                         | 9,224   | 10/25/2033                        | 1FM  |
| ..12669F-D2-6         | CIHL Inc Ser 2004-10 Cl A10 RMBS 5.000    |         | 09/01/2012    | Paydown                 |                           | 166,242        | 166,242    | 155,644     | 162,491                                  |   | 3,751                                     |  | 3,751  |  | 166,242  |  |                                  |                               | 5,397   | 07/25/2034                        | 1FM  |
| ..12669F-T2-9         | CIHL Inc Ser 2004-14 Cl 2A5 RMBS 2.848    |         | 09/01/2012    | Paydown                 |                           | 517,647        | 517,647    | 507,982     | 511,339                                  |   | 6,308                                     |  | 6,308  |  | 517,647  |  |                                  |                               | 9,810   | 08/25/2034                        | 1FM  |
| ..12669G-R3-7         | Countrywide Home Loans Ser 2005-15 Cl A7  |         | 09/01/2012    | Paydown                 |                           | 468,727        | 468,727    | 461,330     | 438,512                                  | 27,333                                    | 2,882                                     |  | 30,215   |  | 468,727  |  |                                  |                               | 17,589  | 08/25/2035                        | 4FM  |
| ..14453E-AC-6         | Carrington Mtg Loan Tr Ser 2006-RFC1 Cl   |         | 07/18/2012    | Morgan Stanley & Co Inc |                           | 10,014,375     | 14,000,000 | 9,520,000   |  |   | 16,827                                    |  | 16,827   |  | 9,536,827                                      |  | 477,548                          | 477,548                       | 8,990   | 05/25/2036                        | 5FE  |
| ..15018L-AD-3         | Cedar Fair LP Term Ln B 1L Nt 1 5.500%    |         | 09/07/2012    | Redemption 100.0000     |                           | 30,043         | 30,043     | 29,745      | 29,800                                   |   | 243                                       |  | 243  |  | 30,043   |  |                                  |                               | 840   | 12/15/2017                        | 3FE  |
| ..15018L-AD-3         | Cedar Fair LP Term Ln B 1L Nt 1 5.500%    |         | 09/26/2012    | Tax Free Exchange       |                           | 3,747,637      | 3,775,704  | 3,738,332   | 3,745,145                                |   | 2,492                                     |  | 2,492  |  | 3,747,637                                      |  |                                  |                               | 119,332   | 12/15/2017                        | 3FE  |
| ..15189@-AA-7         | Centerpoint Anchorage Tr PTC Lease Bkd C  |         | 09/15/2012    | Redemption 100.0000     |                           | 67,115         | 67,115     | 75,193      | 72,012                                   |   | (4,897)                                   |  | (4,897)  |  | 67,115   |  |                                  |                               | 3,536   | 09/15/2022                        | 2  |
| ..15200D-AC-1         | Centerpoint Energy Trans Bd Ser 2005-A C  |         | 08/01/2012    | Paydown                 |                           | 154,280        | 154,280    | 154,275     | 154,280                                  |   |   |  |  |  | 154,280  |  |                                  |                               | 7,853   | 08/01/2015                        | 1FE  |
| ..156700-AG-1         | Centurylink Inc Sr Nt Ser L 7.875% 08/    |         | 08/15/2012    | Maturity                |                           | 20,000,000     | 20,000,000 | 21,635,400  | 20,202,468                               |   | (202,468)                                 |  | (202,468)  |  | 20,000,000                                     |  |                                  |                               | 1,575,000   | 08/15/2012                        | 2FE  |
| ..160841-AA-0         | Charlotte Gateway Village LLC CTL 6.41    |         | 09/01/2012    | Redemption 100.0000     |                           | 117,558        | 117,558    | 117,558     | 117,558                                  |   |   |  |  |  | 117,558  |  |                                  |                               | 5,026   | 12/01/2016                        | 1  |
| ..16117L-AX-7         | Charter Communications TL C-Ext 1L Nt 2   |         | 09/28/2012    | Redemption 100.0000     |                           | 66,081         | 66,081     | 63,167      |  |   | 2,915                                     |  | 2,915  |  | 66,081   |  |                                  |                               | 179   | 09/06/2016                        | 3FE  |
| ..16119@-AA-8         | Charter Communications TL C-Ext 1L Nt 2   |         | 09/26/2012    | Tax Free Exchange       |                           | 24,507,124     | 25,771,773 | 23,953,365  | 24,296,047                               |   | 211,077                                   |  | 211,077  |  | 24,507,124                                     |  |                                  |                               | 722,008   | 09/06/2016                        | 3FE  |
| ..16165M-AD-0         | Chaseflex Tr Ser 2006-2 Cl A2B RMBS 0.    |         | 09/25/2012    | Paydown                 |                           | 98,522         | 98,522     | 75,408      | 86,384                                   |   | 7,696                                     |  | 7,696  |  | 94,079   |  | 4,443                            | 4,443                         | 394   | 09/25/2036                        | 1FM  |
| ..16165V-AM-0         | Chaseflex Tr Ser 2007-1 Cl 2A8 RMBS 6.    |         | 09/01/2012    | Paydown                 |                           | 23,051         | 37,024     | 30,344      | 24,880                                   | 6,706                                     | 236                                       |  | 6,942  |  | 31,822   |  | (8,771)                          | (8,771)                       | 1,497   | 02/25/2037                        | 1FM  |
| ..17025Q-AC-1         | Countrywide Home Loans Ser 2007-J3 Cl A3  |         | 09/01/2012    | Paydown                 |                           | 230,231        | 316,211    | 268,680     | 252,830                                  | 36,248                                    | 4,080                                     |  | 40,328   |  | 293,158  |  | (62,927)                         | (62,927)                      | 12,705  | 07/25/2037                        | 1FM  |
| ..18976G-AZ-9         | Citimortgage Alternative Ln Tr Ser 2007-  |         | 09/01/2012    | Paydown                 |                           | 406,901        | 406,901    | 382,516     | 388,269                                  |   | 12,889                                    |  | 12,889   |  | 401,158  |  | 5,743                            | 5,743                         | 15,867  | 06/25/2022                        | 1FM  |
| ..210805-BU-0         | Continental Airlines Inc EETC Ser 1997-4  |         | 07/02/2012    | Paydown                 |                           | 162,948        | 162,948    | 161,101     | 162,120                                  |   | 828                                       |  | 828  |  | 162,948  |  |                                  |                               | 11,243  | 01/02/2018                        | 2AM  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                     | 2  | 3           | 4             | 5                       | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--|-------------|---------------|-------------------------|---------------------------|----------------|------------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |  |             |               |                         |                           |                |            |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                              | For-foreign | 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 Recogn-ized | 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 During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| ..22541Q-J2-9         | CS First Boston Mtg Sec Corp Ser 2003-C5 |             | 09/01/2012    | Paydown                 |                           | 738,734        | 738,734    | 708,377     | 731,363                                  |   | 7,371                                     |  | 7,371  |  | 738,734  |  |                                  |                               | 26,709  | 12/15/2036                        | 1FM  |
| ..251510-AW-3         | Deutsche Alt-A Sec Inc Ser 2003-2XS CI A |             | 09/01/2012    | Paydown                 |                           | 115,429        | 115,429    | 115,404     | 115,247                                  |   | 181                                       |  | 181  |  | 115,429  |  |                                  |                               | 3,749   | 09/25/2033                        | 1FM  |
| ..251563-CB-6         | Deutsche Mtg Sec Inc Ser 2004-1 CI A6 RM |             | 09/01/2012    | Paydown                 |                           | 258,825        | 258,825    | 258,751     | 258,369                                  |   | 242                                       |  | 242  |  | 258,611  |  | 213                              | 213                           | 8,491   | 12/25/2033                        | 1FM  |
| ..251563-DM-1         | Deutsche Mtg Sec Inc Ser 2004-2 CI A6 RM |             | 09/01/2012    | Paydown                 |                           | 729,692        | 729,692    | 729,514     | 728,596                                  |   | 1,096                                     |  | 1,096  |  | 729,692  |  |                                  |                               | 24,377  | 01/25/2034                        | 1FM  |
| ..25212F-AJ-6         | Dex Media East LLC Delayed Draw TL B Nt  |             | 09/26/2012    | Tax Free Exchange       |                           | 105,567        | 300,588    | 105,567     |  |   |   |  |  |  | 105,567  |  |                                  |                               | 8,600   | 10/24/2014                        | 5FE  |
| ..25212F-AJ-6         | Dex Media East LLC Delayed Draw TL B Nt  |             | 09/26/2012    | Tax Free Exchange       |                           | 202,896        | 577,721    | 202,896     | 202,896                                  |   |   |  |  |  | 202,896  |  |                                  |                               | 16,111  | 10/24/2014                        | 5FE  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..25212F-AJ-6         | Dex Media East LLC Delayed Draw TL B Nt  |             | 09/28/2012    |                         |                           | 52,807         | 52,807     | 18,546      |  |   | 34,261                                    |  | 34,261   |  | 52,807   |  |                                  |                               | 396   | 10/24/2014                        | 5FE  |
| ..25212F-AJ-6         | Dex Media East LLC Delayed Draw TL B Nt  |             | 09/26/2012    | Tax Free Exchange       |                           | 54,564         | 155,366    | 54,564      | 54,523                                   |   |   |  |  |  | 54,564   |  |                                  |                               | 3,522   | 10/24/2014                        | 5FE  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..25527#-AB-3         | Diversified Machine Inc Term Ln Nt 1 9   |             | 09/19/2012    |                         |                           | 582,133        | 582,133    | 570,490     | 570,576                                  |   | 11,557                                    |  | 11,557   |  | 582,133  |  |                                  |                               | 29,721  | 12/01/2016                        | 4FE  |
| ..25527#-AB-3         | Diversified Machine Inc Term Ln Nt 1 9   |             | 09/26/2012    | Tax Free Exchange       |                           | 7,341,280      | 7,471,789  | 7,322,353   | 7,323,450                                |   | 17,830                                    |  | 17,830   |  | 7,341,280                                      |  |                                  |                               | 554,264   | 12/01/2016                        | 4FE  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..25527Y-AD-8         | Diversified Machine Inc Term Ln Nt 1 9   |             | 09/28/2012    |                         |                           | 76,239         | 76,239     | 74,908      |  |   | 1,332                                     |  | 1,332  |  | 76,239   |  |                                  |                               | 459   | 12/01/2016                        | 4FE  |
| ..25527Y-AD-8         | Diversified Machine Inc Term Ln Nt 1 9   |             | 09/28/2012    | Tax Free Exchange       |                           | 346,541        | 352,693    | 346,532     |  |   | 9   |  | 9  |  | 346,541  |  |                                  |                               | 17,021  | 12/01/2016                        | 4FE  |
|                       |  |             |               | Goldman Sachs & Company |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..257867-AT-8         | Donnelley R R & Sons Co Nt 6.125% 01/1   |             | 09/19/2012    |                         |                           | 2,060,000      | 2,000,000  | 1,890,000   | 1,860,000                                | 32,994                                    | 13,286                                    |  | 46,280   |  | 1,906,281                                      |  | 153,719                          | 153,719                       | 145,979   | 01/15/2017                        | 3FE  |
|                       |  |             |               | Goldman Sachs & Company |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..257867-AX-9         | Donnelley R R & Sons Co Sr Nt 7.250% 0   |             | 09/18/2012    |                         |                           | 7,315,000      | 7,000,000  | 6,830,000   | 6,781,402                                | 51,808                                    | 15,091                                    |  | 66,899   |  | 6,848,300                                      |  | 466,700                          | 466,700                       | 431,375   | 05/15/2018                        | 3FE  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..26817M-AB-5         | Dynegy Power Term Ln Nt 1 9.250% 08/05   |             | 09/26/2012    |                         |                           | 65,438         | 65,438     | 62,748      |  |   | 2,690                                     |  | 2,690  |  | 65,438   |  |                                  |                               |   | 08/05/2016                        | 4FE  |
| ..26817M-AB-5         | Dynegy Power Term Ln Nt 1 9.250% 08/05   |             | 09/26/2012    | Tax Free Exchange       |                           | 25,540,585     | 25,978,688 | 25,452,628  | 25,473,410                               |   | 67,174                                    |  | 67,174   |  | 25,540,585                                     |  |                                  |                               | 2,035,899   | 08/05/2016                        | 4FE  |
| ..268617-BH-9         | Enterprise Mtg Accept Co Frch Ln OwnTr20 |             | 09/20/2012    | Direct                  |                           | 60,527         | 60,527     |             |  |   |   |  |  |  |  |  | 60,527                           | 60,527                        |   | 01/15/2027                        | 1AM  |
| ..29273R-AD-1         | Energy Transfer Partners Sr Nt 5.650%    |             | 08/01/2012    | Maturity                |                           | 1,380,000      | 1,380,000  | 1,364,917   | 1,377,988                                |   | 2,012                                     |  | 2,012  |  | 1,380,000                                      |  |                                  |                               | 77,970  | 08/01/2012                        | 2FE  |
| ..29276J-AC-8         | Energy Solutions LLC Term Ln B Nt 1 6    |             | 09/26/2012    | Tax Free Exchange       |                           | 4,854,876      | 4,940,625  | 4,817,109   | 4,840,965                                |   | 13,911                                    |  | 13,911   |  | 4,854,876                                      |  |                                  |                               | 233,307   | 08/13/2016                        | 3FE  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..29439#-AA-6         | EQT Production Co Gtd Sr Nt 7.760% 02/   |             | 08/31/2012    |                         |                           | 77,800         | 77,800     | 78,402      | 78,292                                   |   | (492)                                     |  | (492)  |  | 77,800   |  |                                  |                               | 6,037   | 02/28/2016                        | 2  |
| ..30068#-AA-4         | Excelitas Technologies (IDS) Term Ln B   |             | 09/26/2012    | Tax Free Exchange       |                           | 3,413,701      | 3,438,750  | 3,404,363   | 3,301,200                                | 108,587                                   | 3,914                                     |  | 112,501  |  | 3,413,701                                      |  |                                  |                               | 126,852   | 11/29/2016                        | 4FE  |
| ..301965-CE-7         | FFCA Sec Lending Corp Frnch Ln Ser1999-2 |             | 09/01/2012    | Paydown                 |                           | 64,932         | 64,932     | 64,196      | 63,968                                   | 524                                       |   |  | 963  |  | 64,932   |  |                                  |                               | 3,218   | 05/18/2026                        | 3AM  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..30260#-AA-8         | FMW Smithtown Assoc CTL 7.700% 10/04/1   |             | 09/01/2012    |                         |                           | 119,595        | 119,595    | 124,379     | 121,927                                  |   | (2,332)                                   |  | (2,332)  |  | 119,595  |  |                                  |                               | 6,143   | 10/04/2019                        | 2  |
| ..32007U-AL-3         | First Data Corp Extended Term Ln B Nt 1  |             | 09/26/2012    | Tax Free Exchange       |                           | 14,031,212     | 14,794,956 | 13,869,610  | 12,364,352                               | 1,583,048                                 | 83,813                                    |  | 1,666,861  |  | 14,031,212                                     |  |                                  |                               | 500,254   | 03/24/2018                        | 4FE  |
| ..32007U-AT-6         | First Data Corp New Extended Term Ln B N |             | 09/26/2012    | Tax Free Exchange       |                           | 1,065,436      | 1,122,371  | 1,060,182   |  |   | 5,254                                     |  | 5,254  |  | 1,065,436                                      |  |                                  |                               | 30,719  | 03/24/2017                        | 4FE  |
| ..32052E-AA-7         | First Horizon Mtg PT Tr Ser 2006-AR3 CI  |             | 09/01/2012    | Paydown                 |                           | 112,148        | 112,148    | 106,211     | 73,379                                   | 32,831                                    | 5,937                                     |  | 38,768   |  | 112,148  |  |                                  |                               | 1,478   | 11/25/2036                        | 1FM  |
| ..32052W-AC-3         | First Horizon Mtg PT Tr Ser 2007-FA4 CI  |             | 09/01/2012    | Paydown                 |                           | 101,746        | 150,215    | 130,300     | 92,180                                   | 38,120                                    |   |  | 38,120   |  | 130,300  |  | (28,553)                         | (28,553)                      | 6,220   | 08/25/2037                        | 4FM  |
|                       |  |             |               | Redemption 48.8751      |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..35729Q-AS-7         | Fremont Home Loan Tr Ser 2006-B CI SLA R |             | 09/25/2012    |                         |                           | 52,231         | 106,865    | 52,231      | 6,646                                    | 45,584                                    |   |  | 45,584   |  | 52,231   |  |                                  |                               |   | 08/25/2036                        | 1FM  |
| ..35729Q-AS-7         | Fremont Home Loan Tr Ser 2006-B CI SLA R |             | 09/25/2012    | Capital Distribution    |                           | 54,635         | 54,635     | 54,635      |  |   |   |  |  |  | 54,635   |  |                                  |                               |   | 08/25/2036                        | 1FM  |
| ..35729T-AD-4         | Fremont Home Loan Owner Tr Ser 2006-C CI |             | 09/25/2012    | Paydown                 |                           | 17,888         | 17,888     | 11,093      | 6,860                                    | 4,233                                     | 2,450                                     |  | 6,683  |  | 13,543   |  | 4,345                            | 4,345                         | 51  | 10/25/2036                        | 1FM  |
| ..36161R-AD-1         | GE Cap Assurance Co Ser 2003-1 CI A4 CMB |             | 09/01/2012    | Paydown                 |                           | 295,363        | 295,363    | 296,839     | 295,452                                  |   | (69)                                      |  | (69)   |  | 295,382  |  | (20)                             | (20)                          | 11,497  | 05/12/2035                        | 1FM  |
| ..36242D-7Q-0         | GS Mortgage Securities Corp Ser 2005-5F  |             | 09/01/2012    | Paydown                 |                           | 123,175        | 123,175    | 117,055     | 119,825                                  |   | 3,350                                     |  | 3,350  |  | 123,175  |  |                                  |                               | 4,215   | 06/25/2035                        | 1FM  |
| ..37610C-AE-7         | Ginn-LA CS LLC 2nd Lien TL Nt 2 7.961%   |             | 09/26/2012    | Tax Free Exchange       |                           | 500,000        |            |             |  |   |   |  |  |  |  |  |                                  |                               |   | 06/08/2013                        | 6*   |
| ..38141G-CG-7         | Goldman Sachs Group Inc Sr Nt 5.700% 0   |             | 09/01/2012    | Maturity                |                           | 200,000        | 200,000    | 208,008     | 200,688                                  |   | (688)                                     |  | (688)  |  | 200,000  |  |                                  |                               | 11,400  | 09/01/2012                        | 1FE  |
| ..39539M-AA-7         | Greenpoint Mtg Funding Tr Ser 2007-AR3 C |             | 09/25/2012    | Paydown                 |                           | 189,001        | 189,001    | 176,417     | 102,592                                  | 76,024                                    | 12,585                                    | 2,200  | 86,409   |  | 189,001  |  |                                  |                               | 583   | 06/25/2037                        | 1FM  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..402812-AF-8         | Gundle (SLT Environmental) 1st Lien TL ( |             | 07/23/2012    |                         |                           | 48             | 48         | 47          |  |   |   |  |  |  | 48   |  |                                  |                               | 1   | 05/27/2016                        | 4FE  |
| ..402812-AF-8         | Gundle (SLT Environmental) 1st Lien TL ( |             | 09/26/2012    | Tax Free Exchange       |                           | 17,437,638     | 17,573,877 | 17,401,780  | 14,678,607                               | 239,666                                   | 22,017                                    |  | 261,683  |  | 17,437,638                                     |  |                                  |                               | 1,212,318   | 05/27/2016                        | 4FE  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..402812-AF-8         | Gundle (SLT Environmental) 1st Lien TL ( |             | 09/28/2012    |                         |                           | 44,914         | 44,914     | 44,585      |  |   | 329                                       |  | 329  |  | 44,914   |  |                                  |                               | 171   | 05/27/2016                        | 4FE  |
| ..402812-AF-8         | Gundle (SLT Environmental) 1st Lien TL ( |             | 09/26/2012    | Tax Free Exchange       |                           | 494,648        | 498,252    | 494,228     |  |   | 420                                       |  | 420  |  | 494,648  |  |                                  |                               | 13,205  | 05/27/2016                        | 4FE  |
| ..404122-AJ-2         | HCA Inc Term Ln B2 Nt 1 3.711% 03/31/1   |             | 09/26/2012    | Tax Free Exchange       |                           | 1,765,974      | 1,781,206  | 1,758,702   | 1,687,137                                | 76,609                                    | 2,228                                     |  | 78,837   |  | 1,765,974                                      |  |                                  |                               | 50,330  | 03/31/2017                        | 3FE  |
| ..404122-AL-7         | HCA Inc Term Ln B3 Nt 1 3.482% 05/01/1   |             | 09/26/2012    | Tax Free Exchange       |                           | 730,982        | 742,727    | 722,302     | 700,638                                  | 28,970                                    | 1,374                                     |  | 30,344   |  | 730,982  |  |                                  |                               | 19,717  | 05/01/2018                        | 3FE  |
|                       |  |             |               | Redemption 100.0000     |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..41162*-AA-6         | Harbourvest Partners LP Term Ln Nt 7 6   |             | 09/28/2012    |                         |                           | 111,693        | 111,693    | 110,700     | 55,768                                   |   | 912                                       |  | 912  |  | 111,693  |  |                                  |                               | 3,390   | 12/17/2016                        | 3FE  |
| ..41162*-AA-6         | Harbourvest Partners LP Term Ln Nt 1 6   |             | 09/26/2012    | Tax Free Exchange       |                           | 1,870,994      | 1,885,060  | 1,866,209   | 1,868,923                                |   | 2,071                                     |  | 2,071  |  | 1,870,994                                      |  |                                  |                               | 113,913   | 12/17/2016                        | 3FE  |
| ..41164T-AA-0         | Harborview Mtg Loan Tr Ser 2007-A CI A R |             | 09/19/2012    | Paydown                 |                           | 71,837         | 913,080    | 173,485     | 173,485                                  |   |   |  |  |  | 173,485  |  | (101,648)                        | (101,648)                     | 3,978   | 06/21/2037                        | 1FM  |
| ..41164Y-AB-7         | Harborview Mtg Loan Tr Ser 2007-4 CI 2A1 |             | 09/19/2012    | Paydown                 |                           | 117,711        | 117,711    | 114,732     | 69,580                                   | 45,948                                    | 2,183                                     |  | 48,131   |  | 117,711  |  |                                  |                               | 382   | 07/19/2047                        | 1FM  |
|                       |  |             |               | Goldman Sachs & Company |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..412690-AA-7         | Harland Clarke Holdings Gtd Nt 6.000%    |             | 08/21/2012    |                         |                           | 370,000        | 500,000    | 454,688     | 331,250                                  | 145,869                                   | 3,951                                     |  | 149,820  |  | 481,070  |  | (111,070)                        | (111,070)                     | 23,250  | 05/15/2015                        | 5FE  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

| 1                            | 2  | 3            | 4                | 5                       | 6                               | 7                  | 8          | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20   | 21   | 22  |
|------------------------------|--|--------------|------------------|-------------------------|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|--|--|---|
|                              |  |              |                  |                         |                                 |                    |            |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |  |  |   |
| CUSIP<br>Ident-<br>ification | Description                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser    | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| ..412690-AB-5                | Harland Clarke Holdings Gtd Nt 9.500% .....    | .....        | 08/21/2012       | Goldman Sachs & Company | .....                           | 2,075,000          | 2,500,000  | 2,250,000      | 1,825,000  | 536,833  | 22,625   | .....   | 559,458   | .....   | 2,384,458   | .....  | (309,458)                                 | (309,458)                           | 184,063  | 05/15/2015                                     | 5FE   |
| ..42346#-AE-1                | Helmerich & Payne Inc Sr Nt 6.100% 07/ .....   | .....        | 07/21/2012       | Redemption 100.0000     | .....                           | 4,200,000          | 4,200,000  | 4,200,000      | 4,200,000  | .....  | .....  | .....   | .....   | .....   | 4,200,000   | .....  | .....                                     | 256,200                             | 07/21/2016   | 2.....   |   |
| ..44329E-AC-5                | HSI Asset Loan Obligation Ser 2007-AR2 C ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 223,393            | 301,650    | 183,279        | 183,279  | .....  | .....  | .....   | .....   | .....   | 183,279   | .....  | 40,115                                    | 9,023                               | 09/25/2037   | 1FM  |   |
| ..44701P-AN-4                | Huntsman International Inc Extended Term ..... | .....        | 09/07/2012       | Redemption 100.0000     | .....                           | 67,508             | 67,508     | 66,271         | 64,470   | 1,957  | 1,081  | .....   | 3,038   | .....   | 67,508  | .....  | .....                                     | 1,516                               | 04/19/2017   | 3FE  |   |
| ..44701P-AN-4                | Huntsman International Inc Extended Term ..... | .....        | 09/26/2012       | Tax Free Exchange ..... | .....                           | 6,531,416          | 6,615,762  | 6,518,923      | 1,858,970  | 56,428   | 8,005  | .....   | 64,433  | .....   | 6,531,416   | .....  | .....                                     | 92,262                              | 04/19/2017   | 3FE  |   |
| ..44701P-AU-8                | Huntsman International Inc New Extended .....  | .....        | 09/07/2012       | Redemption 100.0000     | .....                           | 24,759             | 24,759     | 24,446         | .....  | .....  | 313  | .....   | 313   | .....   | 24,759  | .....  | .....                                     | 424                                 | 04/19/2017   | 3FE  |   |
| ..44701P-AU-8                | Huntsman International Inc New Extended .....  | .....        | 09/26/2012       | Tax Free Exchange ..... | .....                           | 2,423,285          | 2,451,184  | 2,420,766      | .....  | .....  | 2,519  | .....   | 2,519   | .....   | 2,423,285   | .....  | .....                                     | 46,427                              | 04/19/2017   | 3FE  |   |
| ..45254N-MY-0                | IMPAC CMB Tr Ser 2005-2 CI 1A1 RMBS 0. ....    | .....        | 09/25/2012       | Paydown .....           | .....                           | 153,613            | 153,613    | 149,594        | 149,594  | .....  | 4,019  | .....   | 4,019   | .....   | 153,613   | .....  | .....                                     | 899                                 | 04/25/2035   | 1FM  |   |
| ..45256#-AA-0                | Impact CIL Parent LLC Revolving Nt Ser 2 ..... | .....        | 09/28/2012       | Redemption 100.0000     | .....                           | 86,635             | 86,635     | 86,635         | 86,635   | .....  | .....  | .....   | .....   | .....   | 86,635  | .....  | .....                                     | 1,883                               | 08/22/2013   | 2AM  |   |
| ..45256H-AA-6                | Impact Funding LLC Ctf Tranche A CMBS .....    | .....        | 09/01/2012       | Paydown .....           | .....                           | 42,967             | 42,967     | 44,172         | 43,304   | .....  | (336)  | .....   | (336)   | .....   | 42,967  | .....  | .....                                     | 1,913                               | 07/01/2022   | 1FE  |   |
| ..45257H-AA-5                | Impact Funding LLC Ser 2010-1 CI A1 CMBS ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 108,963            | 108,963    | 109,022        | 109,011  | .....  | (48)   | .....   | (48)  | .....   | 108,963   | .....  | .....                                     | 3,864                               | 01/25/2051   | 1FE  |   |
| ..456652-AA-4                | Indymac Indx Mtg Ln Tr Ser 2007-A1 CI A1 ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 367,775            | 367,775    | 368,810        | 305,272  | 63,284   | (781)  | .....   | 62,503  | .....   | 367,775   | .....  | .....                                     | 14,533                              | 08/25/2037   | 3FM  |   |
| ..45668J-AD-8                | Indymac Indx Mtg Ln Tr Ser 2006-AR33 CI .....  | .....        | 09/01/2012       | Paydown .....           | .....                           | 243,757            | 243,757    | 244,207        | 193,345  | 49,959   | 454  | .....   | 50,413  | .....   | 243,757   | .....  | .....                                     | 6,889                               | 01/25/2037   | 5FM  |   |
| ..466247-HB-9                | JP Morgan Mtg Tr Ser 2006-A2 CI 1A1 RMBS ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 24,325             | 24,325     | 24,219         | 16,734   | 7,536  | 55   | .....   | 7,591   | .....   | 24,325  | .....  | .....                                     | 483                                 | 04/25/2036   | 1FM  |   |
| ..466247-YM-9                | JP Morgan Mtg Tr Ser 2005-A8 CI 2A1 RMBS ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 515,903            | 515,903    | 510,099        | 498,613  | 15,872   | 1,418  | .....   | 17,290  | .....   | 515,903   | .....  | .....                                     | 8,774                               | 11/25/2035   | 3FM  |   |
| ..47215B-AB-3                | JCP&L Transition Funding LLC Ser 2006-A .....  | .....        | 09/05/2012       | Paydown .....           | .....                           | 210,079            | 210,079    | 209,995        | 210,071  | .....  | 8  | .....   | 8   | .....   | 210,079   | .....  | .....                                     | 8,524                               | 09/05/2016   | 1FE  |   |
| ..48237Q-AB-2                | K2 Pure Solutions Term Ln Nt 2 10.000% .....   | .....        | 09/26/2012       | Tax Free Exchange ..... | .....                           | 13,286,623         | 12,447,255 | 12,052,428     | 9,537,638  | 56,110   | 1,134,296  | .....   | 1,190,406   | .....   | 13,286,623  | .....  | .....                                     | 768,098                             | 09/10/2015   | 4FE  |   |
| ..51783Q-AG-3                | Las Vegas Sands (Venetian Cas) Term Ln B ..... | .....        | 09/28/2012       | Redemption 100.0000     | .....                           | 3,366              | 3,366      | 3,315          | .....  | .....  | 51   | .....   | 51  | .....   | 3,366   | .....  | .....                                     | 16                                  | 11/23/2016   | 3FE  |   |
| ..51783Q-AG-3                | Las Vegas Sands (Venetian Cas) Term Ln B ..... | .....        | 09/26/2012       | Tax Free Exchange ..... | .....                           | 1,322,632          | 1,342,929  | 1,306,723      | 1,286,531  | 32,814   | 3,287  | .....   | 36,101  | .....   | 1,322,632   | .....  | .....                                     | 32,584                              | 11/23/2016   | 3FE  |   |
| ..52108M-AB-9                | LB-UBS Comm Mtg Tr Ser 2005-C7 CI A2 CMB ..... | .....        | 09/11/2012       | Paydown .....           | .....                           | 76,224             | 76,224     | 76,604         | 76,184   | .....  | 40   | .....   | 40  | .....   | 76,224  | .....  | .....                                     | 2,713                               | 11/15/2030   | 1FM  |   |
| ..52465#-BF-1                | Legg Mason Mtg Cap Corp Ser 2001-CTL-25 .....  | .....        | 09/10/2012       | Redemption 100.0000     | .....                           | 61,687             | 61,687     | 66,896         | 63,606   | .....  | (1,918)  | .....   | (1,918)   | .....   | 61,687  | .....  | .....                                     | 2,534                               | 04/10/2017   | 1.....   |   |
| ..52465#-BH-7                | Legg Mason Mtg Cap Corp Ser 2002-CTL-12 .....  | .....        | 09/10/2012       | Redemption 100.0000     | .....                           | 19,275             | 19,275     | 21,812         | 20,096   | .....  | (821)  | .....   | (821)   | .....   | 19,275  | .....  | .....                                     | 876                                 | 04/10/2017   | 1.....   |   |
| ..52467@-AH-8                | Legg Mason Mtg Cap Corp CTL 7.750% 01/ .....   | .....        | 09/15/2012       | Redemption 100.0000     | .....                           | 39,558             | 39,558     | 41,487         | 40,624   | .....  | (1,066)  | .....   | (1,066)   | .....   | 39,558  | .....  | .....                                     | 2,045                               | 01/15/2021   | 3.....   |   |
| ..52467@-AW-5                | Legg Mason Mtg Cap Corp CTL 5.070% 02/ .....   | .....        | 09/05/2012       | Redemption 100.0000     | .....                           | 51,655             | 51,655     | 51,655         | 51,655   | .....  | .....  | .....   | .....   | .....   | 51,655  | .....  | .....                                     | 1,747                               | 02/05/2013   | 1.....   |   |
| ..52467@-BC-8                | Legg Mason Mtg Cap Corp Ser 2003 CI A CT ..... | .....        | 09/15/2012       | Redemption 100.0000     | .....                           | 36,077             | 36,077     | 39,681         | 37,815   | .....  | (1,738)  | .....   | (1,738)   | .....   | 36,077  | .....  | .....                                     | 1,973                               | 11/15/2018   | 2.....   |   |
| ..52520M-GQ-0                | Lehman Mtg Tr Ser 2006-2 CI 6A1 RMBS 6 .....   | .....        | 09/01/2012       | Paydown .....           | .....                           | 255,389            | 255,389    | 255,549        | 248,453  | 6,853  | 2  | .....   | 6,855   | .....   | 255,308   | .....  | 81  | 8,694                               | 04/25/2036   | 3FM  |   |
| ..54323M-AC-2                | Longview Power LLC Delayed Draw TL B Nt .....  | .....        | 09/28/2012       | Redemption 100.0000     | .....                           | 7,760              | 7,760      | 7,538          | .....  | .....  | 222  | .....   | 222   | .....   | 7,760   | .....  | .....                                     | .....                               | 03/01/2014   | 4FE  |   |
| ..54323M-AC-2                | Longview Power LLC Delayed Draw TL B Nt .....  | .....        | 09/24/2012       | Tax Free Exchange ..... | .....                           | 2,997,707          | 3,088,410  | 2,891,183      | 2,694,638  | 260,695  | 42,374   | .....   | 303,069   | .....   | 2,997,707   | .....  | .....                                     | 163,015                             | 03/01/2014   | 4FE  |   |
| ..54323M-AN-8                | Longview Power LLC Synthetic LC Nt 3 3 .....   | .....        | 09/26/2012       | Tax Free Exchange ..... | .....                           | 1,554,598          | 1,572,323  | 1,457,286      | 1,418,039  | 106,952  | 29,607   | .....   | 136,559   | .....   | 1,554,598   | .....  | .....                                     | 48,408                              | 02/28/2013   | 4FE  |   |
| ..55275B-AD-9                | Master Asset Bkd Sec Tr Ser 2006-NC2 CI .....  | .....        | 09/25/2012       | Paydown .....           | .....                           | 88,007             | 88,007     | 50,038         | 21,571   | 28,467   | 37,970   | .....   | 66,437  | .....   | 88,007  | .....  | .....                                     | 269                                 | 08/25/2036   | 1FM  |   |
| ..55275S-AR-1                | Master Alternative Loans Tr Ser 2007-1 C ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 173,535            | 173,535    | 156,791        | 159,970  | .....  | 13,565   | .....   | 13,565  | .....   | 173,535   | .....  | .....                                     | 6,870                               | 11/25/2021   | 1FM  |   |
| ..576434-S6-2                | Master Asset Securitization Tr Ser 2005- ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 213,561            | 213,561    | 209,757        | 211,565  | .....  | 1,996  | .....   | 1,996   | .....   | 213,561   | .....  | .....                                     | 6,642                               | 06/25/2015   | 1FM  |   |
| ..59020U-3X-1                | Merrill Lynch Crd Bse A S & S Ser 2006-W ..... | .....        | 09/25/2012       | Paydown .....           | .....                           | 188,182            | 188,182    | 158,941        | 171,717  | .....  | 16,465   | .....   | 16,465  | .....   | 188,182   | .....  | .....                                     | 584                                 | 01/25/2037   | 1FM  |   |
| ..59020U-P7-4                | Merrill Lynch Crd Bse A S & S Ser 2005-A ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 431,771            | 431,771    | 420,355        | 424,658  | .....  | 7,113  | .....   | 7,113   | .....   | 431,771   | .....  | .....                                     | 14,849                              | 08/25/2036   | 1FM  |   |
| ..59549R-AC-8                | Mid State Tr X Ser 10 CI M1 ABS 6.280% .....   | .....        | 09/15/2012       | Paydown .....           | .....                           | 87,492             | 87,492     | 73,571         | 73,571   | .....  | 13,922   | .....   | 13,922  | .....   | 87,492  | .....  | .....                                     | 3,669                               | 02/15/2036   | 1AM  |   |
| ..59549W-AB-9                | Mid State Tr Ser 11 CI M1 ABS 5.598% 0 .....   | .....        | 09/15/2012       | Paydown .....           | .....                           | 42,345             | 42,345     | 42,344         | 42,345   | .....  | .....  | .....   | .....   | .....   | 42,345  | .....  | .....                                     | 1,580                               | 07/15/2038   | 2AM  |   |
| ..60467M-AA-9                | Mirant Mid-Atlantic LLC PTC Ser A ABS .....    | .....        | 07/01/2012       | Paydown .....           | .....                           | 46,847             | 46,847     | 50,360         | 46,847   | .....  | .....  | .....   | .....   | .....   | 46,847  | .....  | .....                                     | 4,041                               | 06/30/2012   | 3FE  |   |
| ..60467M-AA-9                | Mirant Mid-Atlantic LLC PTC Ser A ABS .....    | .....        | 07/01/2012       | Maturity .....          | .....                           | (46,847)           | (46,847)   | (50,360)       | (46,847)   | .....  | .....  | .....   | .....   | .....   | (46,847)  | .....  | .....                                     | .....                               | 06/30/2012   | 3FE  |   |
| ..61745M-2C-6                | Morgan Stanley Cap I Ser 2005-IQ9 CI A3 .....  | .....        | 09/01/2012       | Paydown .....           | .....                           | 308,468            | 308,468    | 304,829        | 307,370  | .....  | 1,098  | .....   | 1,098   | .....   | 308,468   | .....  | .....                                     | 8,793                               | 07/15/2056   | 1FM  |   |
| ..61745M-GD-0                | Morgan Stanley Cap I Ser 2005-H06 CI A2A ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 20,204             | 20,204     | 20,315         | 20,199   | .....  | 5  | .....   | 5   | .....   | 20,204  | .....  | .....                                     | 729                                 | 08/13/2042   | 1FM  |   |
| ..61745M-VW-0                | Morgan Stanley Cap I Ser 2004-1 CI 1A3 R ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 29,399             | 29,399     | 29,399         | 29,399   | .....  | .....  | .....   | .....   | .....   | 29,399  | .....  | .....                                     | 1,006                               | 11/25/2018   | 1FM  |   |
| ..61748H-LC-3                | Morgan Stanley Mtg Tr Ser 2005-SAR CI 3A ..... | .....        | 09/01/2012       | Paydown .....           | .....                           | 289,445            | 289,445    | 257,045        | 188,485  | 68,560   | 32,400   | .....   | 100,960   | .....   | 289,445   | .....  | .....                                     | 4,819                               | 09/25/2035   | 1FM  |   |
| ..61749T-AA-2                | Morgan Stanley Mtg Loan Tr Ser 2006-10SL ..... | .....        | 09/25/2012       | Paydown .....           | .....                           | 66,308             | 66,308     | 30,572         | (34,904)   | 32,404   | 68,808   | .....   | 101,212   | .....   | 66,308  | .....  | .....                                     | (4,815)                             | 08/25/2036   | 1FM  |   |
| ..61750C-AD-9                | Morgan Stanley Cap I Ser 2006-H09 CI A3 .....  | .....        | 09/01/2012       | Paydown .....           | .....                           | 1,608,808          | 1,608,808  | 1,617,568      | 1,607,632  | .....  | 1,176  | .....   | 1,176   | .....   | 1,608,808   | .....  | .....                                     | 68,921                              | 07/12/2044   | 1FM  |   |
| ..61980A-AA-1                | Motiva Enterprises LLC Sr Nt 5.200% 09 .....   | .....        | 09/15/2012       | Maturity .....          | .....                           | 7,750,000          | 7,750,000  | 7,605,720      | 7,728,458  | .....  | 21,542   | .....   | 21,542  | .....   | 7,750,000   | .....  | .....                                     | 403,000                             | 09/15/2012   | 1FE  |   |
| ..62938X-AC-8                | National Surgical Hospital Inc Term Ln N ..... | .....        | 09/26/2012       | Tax Free Exchange ..... | .....                           | 5,267,249          | 5,319,643  |                |  |  |  |   |   |   |   |  |   |                                     |  |  |   |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

| 1                     | 2  | 3       | 4             | 5                   | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--|---------|---------------|---------------------|---------------------------|----------------|------------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |  |         |               |                     |                           |                |            |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                              | For-ign | 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 Recogn-ized | 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 During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| ..63000P-AD-4         | NaNa Development 1st Lien TL Nt 1 6.50   |         | 09/28/2012    | Redemption 100.0000 |                           | 187,500        | 187,500    | 184,486     |  |   |   |  |  |  | 187,500  |  |                                  |                               |   | 07/20/2016                        | 3FE  |
| ..63000P-AD-4         | NaNa Development 1st Lien TL Nt 1 6.50   |         | 09/26/2012    | Tax Free Exchange   |                           | 14,020,938     | 14,020,938 | 13,965,000  | 13,680,000                               | 303,242                                   | 3,014                                     |  | 3,014  |  | 14,020,938                                     |  |                                  |                               | 738,427   | 07/20/2016                        | 3FE  |
| ..636516-AB-2         | National Inst of Hlth Fishers PI I Bldg  |         | 07/15/2012    | Redemption 100.0000 |                           | 72,167         | 72,167     | 72,167      | 72,167                                   |   |   |  |  |  | 72,167   |  |                                  |                               | 5,052   | 01/15/2024                        | 1  |
| ..636517-AA-2         | National Inst of Hlth Fishers PI II Bldg |         | 07/15/2012    | Redemption 100.0000 |                           | 38,516         | 38,516     | 38,516      | 38,516                                   |   |   |  |  |  | 38,516   |  |                                  |                               | 2,723   | 07/15/2022                        | 1  |
| ..63651P-AA-2         | National Inst Health Twinbrook B Bldg Ls |         | 09/15/2012    | Redemption 100.0000 |                           | 60,427         | 60,427     | 60,427      | 60,427                                   |   |   |  |  |  | 60,427   |  |                                  |                               | 2,350   | 01/15/2019                        | 1  |
| ..636930-AA-7         | NIH 5635 Fishers Place CTL 5.330% 03/1   |         | 09/15/2012    | Redemption 100.0000 |                           | 134,674        | 134,674    | 134,674     | 134,674                                  |   |   |  |  |  | 134,674  |  |                                  |                               | 4,787   | 03/15/2014                        | 1  |
| ..64508Q-AA-3         | New Haven Fed Office Bldg Ls GSA Gtd Tr  |         | 07/15/2012    | Redemption 100.0000 |                           | 227,248        | 227,248    | 227,248     | 227,248                                  |   |   |  |  |  | 227,248  |  |                                  |                               | 13,408  | 01/15/2020                        | 1  |
| ..65409Y-AM-7         | Nielsen Finance LLC (VNU) Non-Extended T | E       | 09/26/2012    | Tax Free Exchange   |                           | 356,071        | 356,315    | 355,102     | 351,193                                  | 4,674                                     | 204                                       |  | 4,878  |  | 356,071  |  |                                  |                               | 6,638   | 08/09/2013                        | 3FE  |
| ..65535V-CN-6         | Nomura Asset Sec Corp Ser 2004-AP1 CI A6 |         | 09/01/2012    | Paydown             |                           | 55,448         | 55,448     | 55,385      | 55,448                                   |   | 64  |  | 64   |  | 55,448   |  |                                  |                               | 1,731   | 03/25/2034                        | 1FM  |
| ..65535V-US-5         | Nomura Asset Sec Corp Ser 2006-AR2 CI 3A |         | 09/25/2012    | Paydown             |                           | 73,153         | 73,153     | 22,860      | 22,860                                   |   | 50,294                                    |  | 50,294   |  | 73,153   |  |                                  |                               | 216   | 04/25/2036                        | 1FM  |
| ..65536H-CQ-9         | Nomura Home Equity Loan Inc Ser 2006-HE1 |         | 09/25/2012    | Paydown             |                           | 331,597        | 331,597    | 322,501     | 322,501                                  |   | 9,096                                     |  | 9,096  |  | 331,597  |  |                                  |                               | 1,020   | 02/25/2036                        | 1FM  |
| ..665772-BW-8         | Northern States Pwr Co MN 1st Mtg Bd Ser |         | 08/28/2012    | Maturity            |                           | 7,973,000      | 7,973,000  | 9,500,786   | 8,138,318                                |   | (165,318)                                 |  | (165,318)  |  | 7,973,000                                      |  |                                  |                               | 637,840   | 08/28/2012                        | 1FE  |
| ..67020B-AA-8         | NRRC-D Facilities Corp GSA Rev Bd Ls Ren |         | 09/07/2012    | Redemption 100.0000 |                           | 109,804        | 109,804    | 109,804     | 109,804                                  |   |   |  |  |  | 109,804  |  |                                  |                               | 4,760   | 11/07/2023                        | 1  |
| ..67073E-AG-5         | Nuveen Investments Inc New Extended Term |         | 09/26/2012    | Tax Free Exchange   |                           | 176,734        | 176,734    | 176,734     |  |   |   |  |  |  | 176,734  |  |                                  |                               | 6,169   | 05/13/2017                        | 4FE  |
| ..67073E-AG-5         | Nuveen Investments Inc New Extended Term |         | 09/26/2012    | Tax Free Exchange   |                           | 239,046        | 239,046    | 239,046     |  |   |   |  |  |  | 239,046  |  |                                  |                               | 8,169   | 05/13/2017                        | 4FE  |
| ..67073E-AG-5         | Nuveen Investments Inc Extended Term Ln  |         | 09/26/2012    | Tax Free Exchange   |                           | 195,368        | 195,368    | 195,368     | 187,431                                  | 7,937                                     |   |  | 7,937  |  | 195,368  |  |                                  |                               | 10,614  | 05/13/2017                        | 4FE  |
| ..67073E-AG-5         | Nuveen Investments Inc Extended Term Ln  |         | 09/26/2012    | Tax Free Exchange   |                           | 290,448        | 290,448    | 290,448     | 278,649                                  | 11,799                                    |   |  | 11,799   |  | 290,448  |  |                                  |                               | 13,158  | 05/13/2017                        | 4FE  |
| ..674135-CT-3         | Oakwood Mtg Inv Inc Sr Sub PTC 1997-D A3 |         | 09/01/2012    | Paydown             |                           | 319            | 319        | 323         | 318                                      |   | 1   |  | 1  |  | 319  |  |                                  |                               | 14  | 02/15/2028                        | 1FE  |
| ..68234P-AC-3         | One Call Medical Term Ln Nt 1 7.000% 0   |         | 09/26/2012    | Tax Free Exchange   |                           | 11,762,256     | 12,000,000 | 11,760,000  |  |   | 2,256                                     |  | 2,256  |  | 11,762,256                                     |  |                                  |                               | 79,333  | 08/20/2018                        | 4FE  |
| ..68578B-AB-3         | Oreck Corp 2nd Lien TL Nt 1 3.873% 03/   |         | 09/26/2012    | Tax Free Exchange   |                           | 363,422        | 363,422    | 127,198     | 127,198                                  |   |   |  |  |  | 127,198  |  |                                  |                               | 10,972  | 03/19/2016                        | 6*   |
| ..69266*-AA-2         | Ozburn Hessey Holding 1st Lien Term Ln N |         | 09/26/2012    | Tax Free Exchange   |                           | 2,584,185      | 2,605,227  | 2,572,662   | 2,282,830                                | 297,635                                   | 3,720                                     |  | 301,355  |  | 2,584,185                                      |  |                                  |                               | 157,508   | 04/08/2016                        | 4FE  |
| ..69266*-AA-2         | Ozburn Hessey Holding 1st Lien Term Ln N |         | 07/02/2012    | Redemption 100.0000 |                           | 7,500          | 7,500      | 7,436       |  |   | 64  |  | 64   |  | 7,500  |  |                                  |                               | 5   | 04/08/2016                        | 4FE  |
| ..69267E-AC-6         | Ozburn Hessey Holding 1st Lien Term Ln N |         | 09/28/2012    | Redemption 100.0000 |                           | 7,500          | 7,500      | 7,439       |  |   | 61  |  | 61   |  | 7,500  |  |                                  |                               | 156   | 04/08/2016                        | 4FE  |
| ..69353C-A*-2         | PRA International Term Ln Nt 2 3.705%    |         | 09/24/2012    | Redemption 100.0000 |                           | 204,545        | 204,545    | 200,455     | 196,364                                  | 6,317                                     | 1,865                                     |  | 8,182  |  | 204,545  |  |                                  |                               | 5,330   | 12/13/2014                        | 3FE  |
| ..69353C-A*-2         | PRA International Term Ln Nt 2 3.705%    |         | 09/26/2012    | Tax Free Exchange   |                           | 537,264        | 541,023    | 530,975     | 453,927                                  | 14,591                                    | 1,154                                     |  | 15,745   |  | 537,264  |  |                                  |                               | 14,927  | 12/13/2014                        | 3FE  |
| ..69384B-AA-7         | PSC Industrial Ltd Term Ln Nt 1 7.250%   |         | 08/31/2012    | Redemption 100.0000 |                           | 74,286         | 74,286     | 72,928      | 72,429                                   | 659                                       | 1,198                                     |  | 1,857  |  | 74,286   |  |                                  |                               | 3,665   | 07/30/2016                        | 4  |
| ..69384B-AA-7         | PSC Industrial Ltd Term Ln Nt 1 7.250%   |         | 09/26/2012    | Tax Free Exchange   |                           | 4,758,673      | 4,825,662  | 4,737,825   | 4,596,378                                | 41,938                                    | 10,696                                    |  | 52,634   |  | 4,758,673                                      |  |                                  |                               | 265,565   | 07/30/2016                        | 4  |
| ..70336Y-AE-3         | Patriot Coal Corp DIP Term Ln Nt 2 9.2   |         | 09/26/2012    | Tax Free Exchange   |                           | 1,972,692      | 2,000,000  | 1,970,000   |  |   | 2,692                                     |  | 2,692  |  | 1,972,692                                      |  |                                  |                               | 20,556  | 10/04/2013                        | 4Z   |
| ..71944B-AF-2         | Physician Oncology Services (Vantage) Te |         | 09/26/2012    | Tax Free Exchange   |                           | 4,952,476      | 5,064,714  | 4,950,758   |  |   | 1,718                                     |  | 1,718  |  | 4,952,476                                      |  |                                  |                               | 28,770  | 02/28/2017                        | 4FE  |
| ..73664B-AA-8         | Portland Natural Gas Trans Sys Sr Sec Nt |         | 09/30/2012    | Redemption 100.0000 |                           | 97,773         | 97,773     | 97,773      | 97,773                                   |   |   |  |  |  | 97,773   |  |                                  |                               | 4,326   | 12/31/2018                        | 2  |
| ..74589B-AA-8         | Pumpniknks of Hallandale CTL 7.800% 07   |         | 09/15/2012    | Redemption 100.0000 |                           | 43,851         | 43,851     | 45,616      | 44,265                                   |   | (413)                                     |  | (413)  |  | 43,851   |  |                                  |                               | 2,282   | 07/15/2014                        | 1  |
| ..74924D-AA-7         | Residential Accredit Loans Inc Ser 2007- |         | 09/01/2012    | Paydown             |                           | 111,717        | 222,677    | 161,302     | 112,353                                  | 48,949                                    |   |  | 48,949   |  | 161,302  |  | (49,584)                         | (49,584)                      | 9,702   | 09/25/2037                        | 1FM  |
| ..74956F-AG-0         | RH Donnelley New Term Ln Nt 2 D3-Exit    |         | 09/28/2012    | Redemption 100.0000 |                           | 62,220         | 62,220     | 26,755      |  |   | 35,466                                    |  | 35,466   |  | 62,220   |  |                                  |                               |   | 10/24/2014                        | 5FE  |
| ..74956F-AG-0         | RH Donnelley New Term Ln Nt 2 D3-Exit    |         | 09/26/2012    | Tax Free Exchange   |                           | 712,224        | 1,656,334  | 712,224     | 506,965                                  | 115,878                                   |   |  | 115,878  |  | 712,224  |  |                                  |                               | 137,433   | 10/24/2014                        | 5FE  |
| ..74956F-AG-0         | RH Donnelley New Term Ln Nt 1 D3-Exit    |         | 09/26/2012    | Tax Free Exchange   |                           | 441,839        | 1,027,532  | 441,839     | 359,636                                  | 82,203                                    |   |  | 82,203   |  | 441,839  |  |                                  |                               | 79,091  | 10/24/2014                        | 5FE  |
| ..75115L-AA-5         | Residential Accredit Loans Inc Ser 2007- |         | 09/25/2012    | Paydown             |                           | 91,411         | 91,411     | 78,343      | 49,538                                   | 28,805                                    | 13,068                                    |  | 41,873   |  | 91,411   |  |                                  |                               | 330   | 08/25/2037                        | 1FM  |
| ..755920-AG-0         | Receipts on Corp Sec Tr Coll Tr Ser 1998 |         | 08/01/2012    | Redemption 100.0000 |                           | 96,225         | 96,225     | 105,034     | 99,921                                   |   | (3,696)                                   |  | (3,696)  |  | 96,225   |  |                                  |                               | 6,255   | 08/01/2017                        | 4AM  |
| ..75953M-AD-2         | Centerpoint Energy Trans Ser 2001-1 CI A |         | 09/15/2012    | Paydown             |                           | 509,134        | 509,134    | 508,838     | 509,088                                  |   | 46  |  | 46   |  | 509,134  |  |                                  |                               | 28,664  | 09/15/2015                        | 1FE  |
| ..760985-GQ-8         | Residential Asset Mtg Prod Inc Ser 2002- |         | 09/01/2012    | Paydown             |                           | 83,096         | 83,096     | 83,077      | 70,224                                   | 12,680                                    | 193                                       |  | 12,873   |  | 83,096   |  |                                  |                               | 3,228   | 01/25/2032                        | 1FM  |
| ..760985-ST-9         | Residential Asset Mtg Prod Inc Ser 2003- |         | 09/01/2012    | Paydown             |                           | 123,998        | 123,998    | 116,558     | 118,724                                  |   | 5,274                                     |  | 5,274  |  | 123,998  |  |                                  |                               | 3,622   | 11/25/2032                        | 1FM  |
| ..76110H-GQ-6         | Residential Accredit Loans Inc Ser 2003- |         | 09/01/2012    | Paydown             |                           | 1,696,715      | 1,696,715  | 1,695,654   | 1,690,895                                |   | 5,820                                     |  | 5,820  |  | 1,696,715                                      |  |                                  |                               | 62,042  | 08/25/2033                        | 1FM  |
| ..76110V-KU-1         | Residential Funding Mtg Sec II Ser 2002- |         | 09/25/2012    | Paydown             |                           | 52,901         | 52,901     | 25,316      | 25,316                                   |   | 27,585                                    |  | 27,585   |  | 52,901   |  |                                  |                               | 206   | 08/25/2032                        | 1FM  |
| ..761143-AD-8         | Residential Asset Sec Tr Ser 2007-A9 CI  |         | 09/01/2012    | Paydown             |                           | 52,771         | 130,940    | 95,771      | 79,322                                   | 22,149                                    | 8,500                                     |  | 24,949   |  | 104,271  |  | (51,500)                         | (51,500)                      | 5,457   | 09/25/2037                        | 1FM  |
| ..78442G-GG-5         | SLM Student Loan Tr Ser 2003-4 CI ASD AB |         | 09/17/2012    | Paydown             |                           | 174,151        | 174,151    | 174,051     | 174,095                                  |   | 56  |  | 56   |  | 174,151  |  |                                  |                               | 1,669   | 03/15/2033                        | 1FE  |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE   NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                            | 2  | 3            | 4                | 5  | 6                               | 7                  | 8          | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20   | 21   | 22  |
|------------------------------|--|--------------|------------------|--|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|--|--|---|
|                              |  |              |                  |  |                                 |                    |            |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |  |  |   |
| CUSIP<br>Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 785778-HD-6                  | SACO I Tr Ser 2005-6 CI A RMBS 0.797%    |              | 09/25/2012       | Paydown                                  |                                 | 86,745             | 86,745     | 83,773         | 37,698   | 46,075   | 2,972  |   | 49,047  |   | 86,745  |  |   | 493                                 | 09/25/2035   | 1FM  |   |
| 785811-AA-8                  | SACO I Tr Ser 2006-5 CI 1A RMBS 0.367%   |              | 09/25/2012       | Paydown                                  |                                 | 59,571             | 77,281     | 26,662         | 26,673   |  |  |   |   |   | 26,673  |  | 32,898                                    | 278                                 | 04/25/2036   | 1FM  |   |
| 816194-AM-6                  | Select Medical Corp Term Ln B Nt 2 5.5   |              | 09/26/2012       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 3,938,170          | 3,971,765  | 3,933,397      | 3,504,079  | 418,266  | 3,580  |   | 421,846   |   | 3,938,170   |  |   | 166,367                             | 06/16/2018   | 3FE  |   |
| 816194-AM-6                  | Select Medical Corp Term Ln B Nt 5 6.0   |              | 09/28/2012       |  |                                 | 10,000             | 10,000     | 9,915          |  |  | 85   |   | 85  |   | 10,000  |  |   | 134                                 | 06/16/2018   | 3FE  |   |
| 820922-AV-4                  | Shearson Lehman CMO Inc Mtg Bkd Ser E CI |              | 09/01/2012       | Paydown<br>Redemption 100.0000           |                                 | 123,363            | 123,363    | 112,559        | 120,299  |  | 3,064  |   | 3,064   |   | 123,363   |  |   | 5,319                               | 05/01/2017   | 1  |   |
| 844741-AG-3                  | Southwest Airlines Co PTC Ser 1993-B ABS |              | 09/24/2012       | Redemption 100.0000                      |                                 | 651,089            | 651,089    | 693,241        | 657,755  |  | (6,665)  |   | (6,665)   |   | 651,089   |  |   | 40,758                              | 09/24/2012   | 2FE  |   |
| 85231C-AA-3                  | St Louis Fed Office Bldg Tr GSA Gtd Ser  |              | 07/15/2012       | Redemption 100.0000                      |                                 | 345,067            | 345,067    | 345,067        | 345,067  |  |  |   |   |   | 345,067   |  |   | 23,844                              | 01/15/2019   | 1  |   |
| 861832-A#-0                  | Stonehenge Cap Fund NY LLC Sr Structured |              | 09/15/2012       | Redemption 100.0000                      |                                 | 17,682             | 17,682     | 17,682         | 17,682   |  |  |   |   |   | 17,682  |  |   | 1,117                               | 12/15/2016   | 1  |   |
| 861832-AA-2                  | Stonehenge Cap Fund NY LLC Sr Nt Ser 200 |              | 09/15/2012       | Redemption 100.0000                      |                                 | 34,912             | 34,912     | 34,912         | 34,912   |  |  |   |   |   | 34,912  |  |   | 1,947                               | 12/15/2015   | 1  |   |
| 86183#-AA-4                  | Stonehenge Cap Fund CO LLC Sr Nt Ser 200 |              | 07/31/2012       | Redemption 100.0000                      |                                 | 77,442             | 77,442     | 77,442         | 77,442   |  |  |   |   |   | 77,442  |  |   | 5,172                               | 03/01/2013   | 1FE  |   |
| 86187#-AA-8                  | Stonehenge Cap Fd TX LP Sr Structured Nt |              | 08/01/2012       |  |                                 | 8,049              | 8,049      | 8,049          | 8,049  |  |  |   |   |   | 8,049   |  |   | 591                                 | 08/01/2015   | 1  |   |
| 86359B-JU-6                  | Structured Asset Sec Corp Ser 2004-6XS C |              | 09/01/2012       | Paydown                                  |                                 | 156,690            | 156,690    | 156,666        | 156,477  |  | 214  |   | 214   |   | 156,690   |  |   | 4,756                               | 03/25/2034   | 1FM  |   |
| 86363G-AJ-3                  | Structured Asset Sec Corp Ser 2007-3 CI  |              | 09/01/2012       | Paydown                                  |                                 | 1,068,545          | 1,068,545  | 964,308        | 854,232  | 110,075  | 104,237  |   | 214,312   |   | 1,068,545   |  |   | 39,080                              | 04/25/2047   | 5FM  |   |
| 86736G-AC-8                  | Sungard Data Systems Inc Term Ln A Nt 2  |              | 09/26/2012       | Tax Free Exchange                        |                                 | 73,360             | 73,360     | 73,360         | 71,342   | 2,017  |  |   | 2,017   |   | 73,360  |  |   | 1,224                               | 02/28/2014   | 3FE  |   |
| 86736G-AG-9                  | Sungard Data Systems Inc Term Ln B Nt 8  |              | 09/26/2012       | Tax Free Exchange                        |                                 | 958,550            | 958,550    | 958,550        | 932,190  | 26,360   |  |   | 26,360  |   | 958,550   |  |   | 36,974                              | 02/28/2016   | 3FE  |   |
| 86737#-AA-5                  | Sungard Data Systems Inc Term Ln B Nt 7  |              | 09/26/2012       | Tax Free Exchange                        |                                 | 278,182            | 278,182    | 278,182        | 270,532  | 7,650  |  |   | 7,650   |   | 278,182   |  |   | 9,039                               | 02/28/2016   | 3FE  |   |
| 86737#-AA-5                  | Sungard Data Systems Inc Term Ln B Nt 5  |              | 09/26/2012       | Tax Free Exchange                        |                                 | 119,597            | 119,597    | 119,597        | 116,308  | 3,289  |  |   | 3,289   |   | 119,597   |  |   | 4,130                               | 02/28/2016   | 3FE  |   |
| 86737#-AA-5                  | Sungard Data Systems Inc Term Ln B Nt 4  |              | 09/26/2012       | Tax Free Exchange                        |                                 | 556,364            | 556,364    | 556,364        | 540,716  | 15,648   |  |   | 15,648  |   | 556,364   |  |   | 20,693                              | 02/28/2016   | 3FE  |   |
| 872227-AA-1                  | TBW Mtg Backed PTC Ser 2007-2 CI A1A RMB |              | 09/18/2012       | Paydown<br>Redemption 100.0000           |                                 | 237,795            | 237,795    | 190,536        | 108,079  | 82,457   | 68,584   |   | 151,041   |   | 259,120   |  | (21,326)                                  | (21,326)                            | (58,130)   | 07/25/2037                                     | 1FM   |
| 89233#-AB-6                  | Toys R Us New Term Ln B Nt 1 6.000% 09   |              | 08/31/2012       |  |                                 | 10,000             | 10,000     | 9,850          | 9,852  | 27   | 121  |   | 148   |   | 10,000  |  |   | 408                                 | 09/01/2016   | 4FE  |   |
| 89233#-AB-6                  | Toys R Us New Term Ln B Nt 1 6.000% 09   |              | 09/26/2012       | Tax Free Exchange                        |                                 | 3,879,088          | 3,920,000  | 3,862,015      | 3,862,015  | 10,483   | 6,591  |   | 17,074  |   | 3,879,088   |  |   | 181,627                             | 09/01/2016   | 4FE  |   |
| 90210E-AL-0                  | Texas Comp Electric Hlds LLC Non-Extende |              | 09/26/2012       | Tax Free Exchange                        |                                 | 12,084,813         | 12,091,868 | 12,080,157     | 8,415,191  | 3,667,293  | 2,330  |   | 3,669,623   |   | 12,084,813  |  |   | 367,004                             | 10/10/2014   | 4FE  |   |
| 90210E-AL-0                  | Texas Comp Electric Hlds LLC Non-Extende |              | 09/26/2012       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 1,672,841          | 1,673,967  | 1,672,772      |  |  | 69   |   | 69  |   | 1,672,841   |  |   | 8,789                               | 10/10/2014   | 4FE  |   |
| 90345U-AB-4                  | US FT Holdco Term Ln Nt 2 7.500% 10/04   |              | 09/28/2012       |  |                                 | 37,500             | 37,500     | 36,501         |  |  | 999  |   | 999   |   | 37,500  |  |   | 711                                 | 10/04/2017   | 4FE  |   |
| 90345U-AB-4                  | Fundtech (US FT Holdco) Term Ln Nt 2 7   |              | 09/26/2012       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 14,527,520         | 14,925,000 | 14,481,438     | 14,481,770   |  | 45,750   |   | 45,750  |   | 14,527,520  |  |   | 845,750                             | 10/04/2017   | 4FE  |   |
| 90359#-AA-4                  | US Nursing Corporation Term Ln Tranche A |              | 07/09/2012       |  |                                 | 56,667             | 56,667     | 43,668         | 33,458   | 10,210   | 12,999   |   | 23,209  |   | 56,667  |  |   | 2,466                               | 01/13/2013   | 6*   |   |
| 90359#-AA-4                  | US Nursing Corporation Term Ln Tranche A |              | 09/26/2012       | Tax Free Exchange                        |                                 | 1,645,736          | 2,020,154  | 1,645,736      | 1,192,754  | 452,982  |  |   | 452,982   |   | 1,645,736   |  |   | 145,762                             | 01/13/2013   | 6*   |   |
| 90360#-AA-1                  | United States Shipping Subordinated Term |              | 09/26/2012       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 137,726            | 304,068    | 137,726        | 80,578   | 57,148   |  |   | 57,148  |   | 137,726   |  |   | 5,744                               | 08/07/2013   | 5  |   |
| 90360#-AB-9                  | United States Shipping Restated Term Ln  |              | 09/28/2012       |  |                                 | 3,061              | 3,061      | 1,390          |  |  | 1,671  |   | 1,671   |   | 3,061   |  |   | 71                                  | 08/07/2013   | 5  |   |
| 90360#-AB-9                  | United States Shipping Restated Term Ln  |              | 09/26/2012       | Tax Free Exchange                        |                                 | 464,006            | 1,021,663  | 464,006        | 464,006  |  |  |   | 464,006   |   | 464,006   |  |   | 71,017                              | 08/07/2013   | 5  |   |
| 90654#-BX-9                  | Union Elec Co 1st Mtg Bd 5.250% 09/01/   |              | 09/01/2012       | Maturity                                 |                                 | 2,000,000          | 2,000,000  | 2,113,860      | 2,010,116  |  | (10,116)   |   | (10,116)  |   | 2,000,000   |  |   | 105,000                             | 09/01/2012   | 1FE  |   |
| 90781#-AG-7                  | Union Pacific RR PTC Ser 2008-2 ABS 4    |              | 07/18/2012       | Redemption 100.0000                      |                                 | 1,017,608          | 1,017,608  | 1,017,608      | 1,017,608  |  |  |   |   |   | 1,017,608   |  |   | 116,839                             | 01/16/2016   | 1  |   |
| 909279-S#-9                  | United Airlines Inc Mtg Ln N782UA 0.82   |              | 09/01/2012       | Redemption 100.0000                      |                                 | 401,065            | 401,065    | 325,866        | 363,008  |  | 38,058   |   | 38,058  |   | 401,065   |  |   | 2,765                               | 09/01/2013   | 3  |   |
| 909279-S#-1                  | United Airlines Inc Mtg Ln N792UA 0.83   |              | 09/28/2012       | Redemption 100.0000                      |                                 | 366,243            | 366,243    | 337,544        | 348,389  | 6,219  | 11,636   |   | 17,855  |   | 366,243   |  |   | 2,717                               | 01/29/2014   | 3  |   |
| 91490#-AN-8                  | Univision Communications 1st Lien Extend |              | 09/19/2012       |  |                                 | 2,603,474          | 2,603,474  | 2,424,349      | 1,827,477  | 18,455   | 178,217  |   | 196,672   |   | 2,603,474   |  |   | 64,683                              | 03/31/2017   | 4FE  |   |
| 91490#-AN-8                  | Univision Communications 1st Lien Extend |              | 09/26/2012       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 12,072,402         | 12,791,262 | 11,989,301     | 7,285,023  | 60,925   | 79,628   |   | 140,553   |   | 12,072,402  |  |   | 292,280                             | 03/31/2017   | 4FE  |   |
| 91736#-AA-4                  | United States of America BIA GSA Gtd Bld |              | 09/15/2012       | Redemption 100.0000                      |                                 | 85,738             | 85,738     | 85,738         | 85,738   |  |  |   |   |   | 85,738  |  |   | 4,913                               | 03/15/2024   | 1  |   |
| 91737#-AA-3                  | United States Govt SS Ls FinTr GSA Gtd P |              | 09/15/2012       |  |                                 | 213,022            | 213,022    | 212,321        | 212,657  |  | 364  |   | 364   |   | 213,022   |  |   | 6,683                               | 11/15/2018   | 1  |   |
| 91914C-AA-5                  | Valero Logistics Operations LP Nt 6.87   |              | 07/15/2012       | Maturity                                 |                                 | 2,700,000          | 2,700,000  | 2,691,522      | 2,699,383  |  | 617  |   | 617   |   | 2,700,000   |  |   | 185,625                             | 07/15/2012   | 2FE  |   |
| 92179#-HP-6                  | Vanderbilt Mtg Fin Ser 1999-D CI 144 ABS |              | 09/01/2012       | Paydown                                  |                                 | 70,054             | 70,054     | 70,054         | 70,054   |  |  |   |   |   | 70,054  |  |   | 3,400                               | 09/07/2025   | 1FE  |   |
| 92179#-LN-6                  | Vanderbilt Mtg Fin Ser 2001-C CI A4 ABS  |              | 09/01/2012       | Paydown                                  |                                 | 270,303            | 270,303    | 270,297        | 270,048  |  | 255  |   | 255   |   | 270,303   |  |   | 10,807                              | 01/07/2027   | 1FE  |   |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                            | 2  | 3            | 4                | 5                        | 6                               | 7                  | 8           | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20   | 21   | 22  |
|------------------------------|--|--------------|------------------|--------------------------|---------------------------------|--------------------|-------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|--|--|---|
|                              |  |              |                  |                          |                                 |                    |             |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |  |  |   |
| CUSIP<br>Ident-<br>ification | Description  | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 92851@-AA-3                  | Vivendi SPC Tr CTL 6.630% 04/15/22                             |              | 09/15/2012       | Redemption 100.0000      |                                 | 48,231             | 48,231      | 48,231         | 48,231   |  |  |   |   |   | 48,231  |  |   |                                     | 2,133  | 04/15/2022                                     | 2   |
| 92922F-4A-3                  | Washington Mutual Mtg Ser 2005-AR14 Cl 1                       |              | 09/01/2012       | Paydown                  |                                 | 625,370            | 625,370     | 618,969        | 601,099  | 22,746   | 1,524  |   | 24,270  | 625,370   |   |  |   |                                     | 10,229   | 12/25/2035                                     | 3FM   |
| 93362F-AB-9                  | Washington Mutual Mtg Ser 2006-AR8 Cl 1A                       |              | 09/01/2012       | Paydown                  |                                 | 119,179            | 205,842     | 183,628        | 136,163  | 47,465   |  |   | 47,465  | 183,628   |   |  | (64,448)                                  | (64,448)                            | 3,621  | 08/25/2046                                     | 1FM   |
| 93363E-AB-1                  | Washington Mutual Mtg Ser 2006-AR10 Cl 1                       |              | 09/01/2012       | Paydown                  |                                 | 14,082             | 14,082      | 14,103         | 7,695  | 3,731  | 2,656  |   | 6,387   | 14,082  |   |  |   |                                     | 462  | 09/25/2036                                     | 1FM   |
| 93363N-AA-3                  | Washington Mutual Mtg Ser 2006-AR12 Cl 1                       |              | 09/01/2012       | Paydown                  |                                 | 25,592             | 35,214      | 35,214         | 18,553   | 8,464  | 8,045  |   | 16,509  | 35,061  |   |  | (9,470)                                   | (9,470)                             | 1,312  | 10/25/2036                                     | 1FM   |
| 93363P-AA-8                  | Washington Mutual Mtg Ser 2006-AR14 Cl 1                       |              | 09/01/2012       | Paydown                  |                                 | 107,866            | 129,880     | 122,508        | 92,239   | 36,294   | 2,156  | 6,025   | 32,425  | 124,664   |   |  | (16,798)                                  | (16,798)                            | 1,989  | 11/25/2036                                     | 1FM   |
| 93934@-AE-8                  | Washington Mutual MSC Mtg PT Ser 2007-HY                       |              | 09/01/2012       | Paydown                  |                                 | 306,108            | 845,791     | 650,160        | 437,809  | 212,351  |  |   | 212,351   | 650,160   |   |  | (344,052)                                 | (344,052)                           | 24,285   | 04/25/2037                                     | 3FM   |
| 949760-AP-7                  | Wells Fargo Mtg Backed Sec Tr Ser 2003-9                       |              | 09/01/2012       | Paydown                  |                                 | 408,696            | 408,696     | 434,342        | 420,215  |  | (1,904)  |   | (1,904)   | 418,311   |   |  | (9,615)                                   | (9,615)                             | 14,071   | 08/25/2033                                     | 1FM   |
| 94978#-AT-4                  | Wells Fargo Bank Northwest NA Ser 2002 C                       |              | 09/01/2012       | Redemption 100.0000      |                                 | 22,661             | 22,661      | 22,661         | 22,661   |  |  |   |   |   | 22,661  |  |   |                                     | 1,005  | 08/01/2027                                     | 1   |
| 94978#-AU-1                  | Wells Fargo Bank Northwest NA MWRA Ls Bk                       |              | 09/15/2012       | Redemption 100.0000      |                                 | 24,128             | 24,128      | 25,262         | 25,010   |  | (882)  |   | (882)   |   | 24,128  |  |   |                                     | 1,188  | 05/15/2032                                     | 1   |
| 94978#-AX-5                  | Wells Fargo Bank Northwest NA CVS Corp C                       |              | 09/10/2012       | Redemption 100.0000      |                                 | 67,317             | 67,317      | 67,317         | 67,317   |  |  |   |   |   | 67,317  |  |   |                                     | 2,981  | 10/10/2024                                     | 2   |
| 94978#-BC-0                  | Wells Fargo Bank Northwest NA CTL 6.59                         |              | 09/01/2012       | Redemption 100.0000      |                                 | 82,934             | 82,934      | 82,934         | 82,934   |  |  |   |   |   | 82,934  |  |   |                                     | 3,917  | 11/01/2022                                     | 2   |
| 952355-B@-3                  | West Corp Term Ln B-5 Nt 3 5.500% 07/1                         |              | 09/26/2012       | Tax Free Exchange        |                                 | 210,257            | 210,257     | 210,257        | 117,654  | 989  |  |   | 989   |   | 210,257   |  |   |                                     | 5,366  | 07/15/2016                                     | 3FE   |
| 95235L-AE-0                  | West Corp Term Ln B-5 Nt 1 4.482% 07/1                         |              | 09/28/2012       | Redemption 100.0000      |                                 | 314                | 314         | 314            | 314  |  |  |   |   |   | 314   |  |   |                                     |  | 07/15/2016                                     | 3FE   |
| 95235L-AF-7                  | West Corp Term Ln B-2 Nt 16 2.592% 10/                         |              | 08/15/2012       | Redemption 100.0000      |                                 | 17,735             | 17,735      | 17,735         | 17,580   | 155  |  |   | 155   |   | 17,735  |  |   |                                     | 390  | 10/24/2013                                     | 3FE   |
| 95235L-AF-7                  | West Corp Term Ln B-2 Nt 13 2.607% 10/                         |              | 08/15/2012       | Redemption 100.0000      |                                 | 23,811             | 23,811      | 23,811         | 23,603   | 208  |  |   | 208   |   | 23,811  |  |   |                                     | 405  | 10/24/2013                                     | 3FE   |
| 95235L-AF-7                  | West Corp Term Ln B-2 Nt 17 2.836% 10/                         |              | 08/15/2012       | Redemption 100.0000      |                                 | 7,493              | 7,493       | 7,493          | 7,428  | 66   |  |   | 66  |   | 7,493   |  |   |                                     | 154  | 10/24/2013                                     | 3FE   |
| 95235L-AJ-9                  | West Corp Term Ln B-4 Nt 2 5.500% 07/1                         |              | 09/28/2012       | Redemption 100.0000      |                                 | 891                | 891         | 891            | 891  |  |  |   |   |   | 891   |  |   |                                     |  | 07/15/2016                                     | 3FE   |
| 95235L-AJ-9                  | West Corp Term Ln B-4 Nt 2 5.500% 07/1                         |              | 09/26/2012       | Tax Free Exchange        |                                 | 436,489            | 436,489     | 436,489        | 334,574  | 2,970  |  |   | 2,970   | 436,489   |   |  |   | 15,530                              | 07/15/2016   | 3FE  |   |
| 960413-AE-2                  | Westlake Chemical Corp Sr Nt 6.625% 01                         |              | 07/30/2012       | Call 102.2080            |                                 | 766,560            | 750,000     | 435,000        | 435,000  |  | 331,560  |   | 331,560   | 766,560   |   |  |   | 51,758                              | 01/15/2016   | 2FE  |   |
| 98881@-AA-4                  | ZC Specialty Ins Co Ser 2002-31 CTL 7                          |              | 07/25/2012       | Various                  |                                 | 243,477            | 243,477     | 244,256        | 244,041  |  | (564)  |   | (564)   |   | 243,477   |  |   |                                     | 17,866   | 12/23/2022                                     | 2   |
| 99270#-AA-1                  | Village Roadshow Films Ltd Term Ln A2                          |              | 07/25/2012       | Redemption 100.0000      |                                 | 75,000             | 75,000      | 73,875         | 74,196   |  | 804  |   | 804   |   | 75,000  |  |   |                                     | 3,130  | 05/27/2015                                     | 1FE   |
| L7601F-AC-5                  | Pinnacle Acquisition (Paradigm) Term Ln B                      |              | 09/26/2012       | Tax Free Exchange        |                                 | 9,803,352          | 10,000,000  | 9,800,000      | 9,800,000  |  | 3,352  |   | 3,352   | 9,803,352   |   |  |   | 97,500                              | 06/11/2019   | 4  |   |
| 65333N-AB-6                  | Nexfor (Norbord) Inc Nt 7.250% 07/01/1                         | A            | 07/01/2012       | Maturity                 |                                 | 20,000,000         | 20,000,000  | 20,306,000     | 19,900,000   | 132,074  |  | (32,074)  | 100,000   | 20,000,000  |   |  |   | 1,450,000                           | 07/01/2012   | 3FE  |   |
| 00173T-AA-5                  | American Money Mgmt Corp Ser 2004-3A Cl                        | R            | 07/25/2012       | Paydown                  |                                 | 731,828            | 731,828     | 689,748        | 698,759  |  | 33,069   |   | 33,069  | 731,828   |   |  |   | 4,741                               | 07/25/2016   | 1FE  |   |
| 009503-AD-5                  | Airspeed Ltd Vitesse Air Hdg TrCtf SerE                        | R            | 09/15/2012       | Paydown                  |                                 | 26,521             | 26,521      | 18,111         | 10,384   | 8,516  |  |   | 16,137  | 26,521  |   |  |   | 1,238                               | 06/15/2047   | 5*   |   |
| 74040Y-AA-0                  | Preferred Term Sec Ltd X Flt Rate Sr Nt                        | F            | 07/03/2012       | Paydown                  |                                 | 1,592,040          | 1,592,040   | 1,002,985      | 589,055  |  | 589,055  |   | 589,055   | 1,592,040   |   |  |   | 10,010                              | 07/03/2033   | 1AM  |   |
| 74041A-AA-1                  | Preferred Term Sec XIII Flt Rt Nt Ser 20                       | F            | 09/24/2012       | Paydown                  |                                 | 21,919             | 21,919      | 14,576         | 7,343  |  | 7,343  |   | 7,343   | 21,919  |   |  |   | 56                                  | 03/24/2034   | 1AM  |   |
| 74041C-AA-7                  | Preferred Term Sec Ltd XV Flt Rt Nt Cl A                       | F            | 09/26/2012       | Paydown                  |                                 | 18,965             | 18,965      | 10,431         | 8,534  |  | 8,534  |   | 8,534   | 18,965  |   |  |   | 141                                 | 09/26/2034   | 1AM  |   |
| 74041N-AL-9                  | Preferred Term Sec XII Ltd Ser XL Cl A                         | F            | 09/24/2012       | Paydown                  |                                 | 678,120            | 678,120     | 444,168        | 233,951  |  | 233,951  |   | 233,951   | 678,120   |   |  |   | 3,431                               | 12/24/2033   | 1AM  |   |
| 74043A-AC-5                  | Preferred Term Sec Ltd XXIII Nt Ser A-FP                       | F            | 09/24/2012       | Paydown                  |                                 | 123,482            | 123,482     | 81,251         | 86,406   |  | 37,076   |   | 37,076  | 123,482   |   |  |   | 661                                 | 12/22/2036   | 1AM  |   |
| 741382-AC-9                  | Preferred Term Sec Ltd XVI Combo Nt PTP                        | R            | 09/23/2012       | Paydown                  |                                 | 12,633             | 12,633      | 6,612          | 6,612  |  | 6,021  |   | 6,021   | 12,633  |   |  |   | 62                                  | 03/23/2035   | 1AM  |   |
| 74966U-AC-4                  | RPI Finance Trust Term Ln Nt 1 4.000%                          | F            | 09/28/2012       | Redemption 100.0000      |                                 | 67,536             | 67,536      | 67,072         | 683  |  |  |   | 683   |   | 67,536  |  |   |                                     | 723  | 05/10/2018                                     | 2FE   |
| 74966U-AC-4                  | RPI Finance Trust Term Ln Nt 1 4.000%                          | F            | 09/26/2012       | Tax Free Exchange        |                                 | 26,569,480         | 26,753,617  | 26,549,995     | 19,674,177   |  | 14,449   |   | 14,449  | 26,569,480  |   |  |   | 686,697                             | 05/10/2018   | 2FE  |   |
| 931899-9A-8                  | Walkers SPV Priv PI Nt 0.207% 09/26/13                         | F            | 09/28/2012       | Redemption 70.3413       |                                 | 717,716            | 1,020,334   | 717,716        | 528,654  | 189,061  |  |   | 189,061   |   | 717,716   |  |   |                                     |  | 09/26/2013                                     | 6*  |
| 931899-9A-8                  | Walkers SPV Priv PI Nt 0.207% 09/26/13                         | F            | 09/28/2012       | Capital Distribution     |                                 | 302,618            |             | 302,618        | 302,618  |  |  |   |   |   | 302,618   |  |   |                                     |  | 09/26/2013                                     | 6*  |
| G1981@-AA-0                  | Cayman Turtle Farm Ltd Gtd Sr Nt 4.850                         | F            | 09/01/2012       | Redemption 100.0000      |                                 | 137,040            | 137,040     | 137,040        | 137,040  |  |  |   |   |   | 137,040   |  |   |                                     | 4,985  | 03/01/2019                                     | 1   |
| G98817-AB-0                  | Yule Catto & Co plc Sr Nt Ser 2004-1A                          | F            | 09/02/2012       | Maturity                 |                                 | 3,000,000          | 3,000,000   | 3,000,000      | 3,000,000  |  |  |   |   |   | 3,000,000   |  |   |                                     | 167,425  | 09/02/2012                                     | 3   |
| L0426#-AA-7                  | AIAS Aviation Capital Term Ln Nt 1 6.0                         | F            | 09/10/2012       | Redemption 100.0000      |                                 | 200,000            | 200,000     | 194,000        | 195,309  |  | 4,691  |   | 4,691   |   | 200,000   |  |   |                                     | 7,963  | 05/12/2016                                     | 3FE   |
| L0426#-AA-7                  | AIAS Aviation Capital Term Ln Nt 1 6.0                         | F            | 09/26/2012       | Tax Free Exchange        |                                 | 8,232,397          | 8,400,000   | 8,148,000      | 8,202,961  |  | 29,436   |   | 29,436  |   | 8,232,397   |  |   |                                     | 359,625  | 05/12/2016                                     | 3FE   |
| 3899999                      | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |              |                  |                          |                                 | 429,484,103        | 445,028,290 | 427,686,772    | 335,334,556  | 11,643,655   | 4,018,176  | 44,872  | 15,616,959  |   | 429,648,118   |  | (164,015)                                 | (164,015)                           | 19,399,463   | XXX  | XXX   |
| 90264A-AA-7                  | UBS Preferred Funding Tr V Fx-to-Fit Sub                       |              | 08/07/2012       | Deutsche Bank Securities |                                 | 16,723,750         | 17,000,000  | 17,010,950     | 14,386,250   | 2,622,263  |  |   | 2,622,263   |   | 17,008,513  |  | (284,763)                                 | (284,763)                           | 781,242  | 12/31/2049                                     | 2FE   |



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1   | 2                                      | 3            | 4                | 5                      | 6                               | 7                  | 8           | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20   | 21   | 22  |
|---|--|--------------|------------------|------------------------|---------------------------------|--------------------|-------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|--|--|---|
|   |  |              |                  |                        |                                 |                    |             |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |  |  |   |
| CUSIP<br>Identification   | Description                            | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser   | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 05565A-AA-1   | BNP Paribas SA Fx-to-Fit Sub NT 5.186% | F            | 08/23/2012       | BNP Paribas Securities |                                 | 4,475,000          | 5,000,000   | 4,557,800      | 4,569,337  |  | 2,148  |   | 2,148   |   | 4,571,485   |  | (96,485)                                  | (96,485)                            | 172,146  | 12/31/2049                                     | 2FE   |
| 4899999. Subtotal - Bonds - Hybrid Securities                                   |  |              |                  |                        |                                 | 21,198,750         | 22,000,000  | 21,568,750     | 18,955,587   | 2,622,263  | 2,148  |   | 2,624,411   |   | 21,579,998  |  | (381,248)                                 | (381,248)                           | 953,388  | XXX  | XXX   |
| 8399997. Total - Bonds - Part 4   |  |              |                  |                        |                                 | 697,658,014        | 704,301,040 | 695,214,520    | 512,619,869  | 14,265,918   | 3,294,536  | 44,872  | 17,515,582  |   | 693,763,467   |  | 3,894,545                                 | 3,894,545                           | 26,198,643   | 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  |  |              |                  |                        |                                 | 697,658,014        | 704,301,040 | 695,214,520    | 512,619,869  | 14,265,918   | 3,294,536  | 44,872  | 17,515,582  |   | 693,763,467   |  | 3,894,545                                 | 3,894,545                           | 26,198,643   | XXX  | XXX   |
| 8999997. Total - Preferred Stocks - Part 4                                      |  |              |                  |                        |                                 |                    | XXX         |                |  |  |  |   |   |   |   |  |   |                                     |  | XXX  | XXX   |
| 8999998. Total - Preferred Stocks - Part 5                                      |  |              |                  |                        |                                 | XXX                | XXX         | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX  | XXX  | XXX   |
| 8999999. Total - Preferred Stocks   |  |              |                  |                        |                                 |                    | XXX         |                |  |  |  |   |   |   |   |  |   |                                     |  | XXX  | XXX   |
| 87307X-10-4   | TVMAX Holdings Inc Com                 |              | 07/16/2012       | Direct                 | 60,000,000                      |                    |             |                |  |  |  |   |   |   |   |  |   |                                     |  |  | U   |
| 74734M-10-9   | QIHOO 360 Technology Co Ltd ADR - Com  | R            | 09/20/2012       | Merrill Lynch          | 71,250,000                      | 1,640,996          |             | 1,664,869      |  |  |  |   |   |   | 1,664,869   |  | (23,872)                                  | (23,872)                            |  |  | L   |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |  |              |                  |                        |                                 | 1,640,996          | XXX         | 1,664,869      |  |  |  |   |   |   | 1,664,869   |  | (23,872)                                  | (23,872)                            |  | XXX  | XXX   |
| 412824-10-4   | Harleysville Group Inc                 |              | 08/01/2012       | Direct                 | 0.000                           | 166,474            |             | 166,368        | 1,122,917,303  | (1,511,798,968)                                    |  |   | (1,511,798,968)   |   | 166,368   |  | 106                                       | 106                                 |  |  | K   |
| 412824-10-4   | Harleysville Group Inc                 |              | 08/01/2012       | Basis Adjustment       | 0.000                           | 193,200,009        |             | 193,200,009    | (460,964,388)  | 2,159,058,631                                      |  |   | 2,159,058,631   |   | 193,200,009   |  |   |                                     |  |  | K   |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates         |  |              |                  |                        |                                 | 193,366,483        | XXX         | 193,366,377    | 661,952,915  | 647,259,663  |  |   | 647,259,663   |   | 193,366,377   |  | 106                                       | 106                                 |  | XXX  | XXX   |
| 9799997. Total - Common Stocks - Part 4   |  |              |                  |                        |                                 | 195,007,479        | XXX         | 195,031,246    | 661,952,915  | 647,259,663  |  |   | 647,259,663   |   | 195,031,246   |  | (23,766)                                  | (23,766)                            |  | 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  |  |              |                  |                        |                                 | 195,007,479        | XXX         | 195,031,246    | 661,952,915  | 647,259,663  |  |   | 647,259,663   |   | 195,031,246   |  | (23,766)                                  | (23,766)                            |  | XXX  | XXX   |
| 9899999. Total - Preferred and Common Stocks                                    |  |              |                  |                        |                                 | 195,007,479        | XXX         | 195,031,246    | 661,952,915  | 647,259,663  |  |   | 647,259,663   |   | 195,031,246   |  | (23,766)                                  | (23,766)                            |  | XXX  | XXX   |
| 9999999 - Totals  |  |              |                  |                        |                                 | 892,665,493        | XXX         | 890,245,766    | 1,174,572,784  | 661,525,581  | 3,294,536  | 44,872  | 664,775,245   |   | 888,794,713   |  | 3,870,779                                 | 3,870,779                           | 26,198,643   | XXX  | XXX   |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1  | 2   | 3                            | 4                  | 5                              | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16           | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |              |
|--|---|------------------------------|--------------------|--------------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|--------------|---|--|--|---|--------------------|------------------------------------|---|--------------|
| Description  | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty       | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value   | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | 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 -- 257867AM3                                     | D 1-1                        | Interest           | JPM Chase Bk                   | 09/13/2007 | 04/01/2014                     |                     | 9,160,000       | ....USD LIBBBA3M (4.967 USD)                |  |  | (307,498)           |                               |      | (633,673)    |   |  |  |   | 56,507             |                                    | 100 / 99.949  |              |
| 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       | ....USD LIBBBA3M (4.98 USD)                 |  |  | (290,643)           | (1,380,641)                   |      | (1,734,405)  | (48,087)                                  |  |  |   | 95,330             |                                    | 100 / 99.957  |              |
| 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       | ....USD LIBBBA3M (4.62 USD)                 |  |  | (301,835)           | (1,192,151)                   |      | (1,387,178)  |   |  |  |   | 91,888             |                                    | 100 / 99.969  |              |
| Pay Fixed USD Receive Floating USD Interest Rate Swap            | Surplus Note Liability                                    | Exhibit 7                    | Interest           | Deutsche Bank AG               | 07/18/2012 | 12/15/2024                     |                     | 400,000,000     | ....USD LIBBBA3M (4.566 USD)                |  |  |                     |                               |      | 4,987,521    |   |  |  |   | 7,038,781          |                                    | 100 / 100   |              |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate    |   |                              |                    |                                |            |                                |                     |                 |   |  |  | (899,976)           | (2,572,792)                   | XXX  | 1,232,266    | (48,087)                                  |  |  |   | 7,282,507          | 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)                         |  |  | 4,812               | (2,507,345)                   |      | (2,550,591)  |   | 15,426                                     |  |   |                    | 33,043                             |   | 100 / 100    |
| Pay Fixed EUR Receive Fixed USD Currency Swap                    | AFS Bond -- 01297*AD0                                     | D 1-1                        | Currency           | Merrill Lynch Capital Svcs     | 06/19/2006 | 12/19/2012                     |                     | 4,000,000       | ....6.1 USD (4.7 EUR)                       |  |  | 40,808              | (95,541)                      |      | (83,449)     |   | 32,166                                     |  |   |                    | 9,428                              |   | 100 / 99.999 |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange |   |                              |                    |                                |            |                                |                     |                 |   |  |  | 45,620              | (2,602,887)                   | XXX  | (2,634,041)  |   | 47,592                                     |  |   |                    | 42,471                             | XXX   | XXX          |
| 0909999. Subtotal - Swaps - Hedging Effective                    |   |                              |                    |                                |            |                                |                     |                 |   |  |  | (854,356)           | (5,175,678)                   | XXX  | (1,401,775)  | (48,087)                                  | 47,592                                     |  |   | 7,324,978          | XXX                                | XXX   |              |
| Pay Floating USD Receive Fixed USD Interest Rate Swap            | Bond Portfolio Hedge                                      | N/A                          | Interest           | Merrill Lynch Capital Services | 06/13/2008 | 06/17/2015                     |                     | 400,000,000     | ....4.7825 USD (USD LIBBBA3M)               |  |  | 12,850,470          | 47,201,406                    |      | 47,201,406   | (5,314,200)                               |  |  |   | 3,316,625          |                                    | 001   |              |
| Pay Floating USD Receive Fixed USD Interest Rate Swap            | Bond Portfolio Hedge                                      | N/A                          | Interest           | Goldman Sachs Group Inc        | 11/03/2008 | 02/05/2015                     |                     | 400,000,000     | ....4.138 USD (USD LIBBBA3M)                |  |  | 10,956,830          | 35,015,471                    |      | 35,015,471   | (5,261,209)                               |  |  |   | 3,087,610          |                                    | 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     | ....USD LIBBBA3M (3.0042 USD)               |  |  | (3,773,146)         | (24,906,505)                  |      | (24,906,505) | (6,807,786)                               |  |  |   | 2,820,559          |                                    | 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     | ....USD LIBBBA3M (3.516 USD)                |  |  | (4,310,558)         | (30,268,012)                  |      | (30,268,012) | (5,681,761)                               |  |  |   | 2,566,270          |                                    | 001   |              |

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1   | 2   | 3                            | 4                  | 5                                 | 6                | 7                              | 8                   | 9                 | 10  | 11   | 12   | 13                  | 14                            | 15        | 16                 | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|---|---|------------------------------|--------------------|-----------------------------------|------------------|--------------------------------|---------------------|-------------------|---|--|--|---------------------|-------------------------------|-----------|--------------------|---|--|--|---|--------------------|------------------------------------|---|
| Description   | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty          | Trade Date       | Date of Maturity or Expiration | Number of Contracts | Notional Amount   | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code      | Fair Value         | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) |
| 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)                 |  |  | (6,153,879) .....   | (43,276,047) .....            |           | (43,276,047) ..... | (8,053,841) .....                         |  |  |   | 3,646,805 .....    |                                    | 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)               |  |  | (4,859,214) .....   | (35,104,754) .....            |           | (35,104,754) ..... | (5,802,071) .....                         |  |  |   | 2,726,923 .....    |                                    | 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)               |  |  | (3,696,993) .....   | (26,833,420) .....            |           | (26,833,420) ..... | (4,351,206) .....                         |  |  |   | 2,055,861 .....    |                                    | 001 .....   |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate   |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 1,013,510 .....     | (78,171,862) .....            | XXX ..... | (78,171,862) ..... | (41,272,073) .....                        |  |  |   | 20,220,653 .....   | XXX .....                          | XXX .....   |
| Credit Default Swap; Protection Purchased .....             | 029717AQ8 .....   | N/A .....                    | Credit.....        | UBS AG .....                      | 10/12/2006 ..... | 03/20/2015 .....               |                     | 13,000,000 .....  | .....(0.93 USD)                             |  |  | (92,018) .....      | (217,873) .....               |           | (217,873) .....    | 52,643 .....                              |  |  |   |                    | 2 .....                            | 006 .....   |
| Credit Default Swap; Protection Purchased .....             | 532716AH0 .....   | N/A .....                    | Credit.....        | Goldman Sachs Group .....         | 11/13/2007 ..... | 09/20/2017 .....               |                     | 10,000,000 .....  | .....(2.2 USD)                              |  |  | (167,444) .....     | (161,034) .....               |           | (161,034) .....    | (191,706) .....                           |  |  |   |                    | 3 .....                            | 006 .....   |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default  |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | (259,463) .....     | (378,906) .....               | XXX ..... | (378,906) .....    | (139,063) .....                           |  |  |   |                    | XXX .....                          | XXX .....   |
| 0969999. Subtotal - Swaps - Hedging Other                   |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 754,048 .....       | (78,550,768) .....            | XXX ..... | (78,550,768) ..... | (41,411,136) .....                        |  |  |   | 20,220,653 .....   | XXX .....                          | XXX .....   |
| Receive Fixed USD Credit Default Swap .....                 | 345397T26 .....   | N/A .....                    | Other.....         | Bank of America Corp .....        | 11/15/2007 ..... | 12/20/2012 .....               |                     | 5,000,000 .....   | ......6 USD (Credit Event)                  |  |  | 228,333 .....       |                               |           | 55,220 .....       |   |  |  |   | 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)                |  |  | 56,322 .....        |                               |           | 24,805 .....       |   |  |  |   | 10,000,000 .....   | 1 .....                            | 007 .....   |
| 0989999. Subtotal - Swaps - Replication - Credit Default    |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 284,656 .....       |                               | XXX ..... | 80,025 .....       |   |  |  |   | 15,000,000 .....   | XXX .....                          | XXX .....   |
| 1029999. Subtotal - Swaps - Replication                     |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 284,656 .....       |                               | XXX ..... | 80,025 .....       |   |  |  |   | 15,000,000 .....   | XXX .....                          | XXX .....   |
| 1089999. Subtotal - Swaps - Income Generation               |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  |                     |                               | XXX ..... |                    |   |  |  |   |                    | XXX .....                          | XXX .....   |
| 1149999. Subtotal - Swaps - Other                           |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  |                     |                               | XXX ..... |                    |   |  |  |   |                    | XXX .....                          | XXX .....   |
| 1159999. Total Swaps - Interest Rate                        |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 113,534 .....       | (80,744,653) .....            | XXX ..... | (76,939,596) ..... | (41,320,159) .....                        |  |  |   | 27,503,160 .....   | XXX .....                          | XXX .....   |
| 1169999. Total Swaps - Credit Default                       |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 25,193 .....        | (378,906) .....               | XXX ..... | (298,881) .....    | (139,063) .....                           |  |  |   | 15,000,000 .....   | XXX .....                          | XXX .....   |
| 1179999. Total Swaps - Foreign Exchange                     |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 45,620 .....        | (2,602,887) .....             | XXX ..... | (2,634,041) .....  |   | 47,592 .....                               |  |   | 42,471 .....       | XXX .....                          | XXX .....   |
| 1189999. Total Swaps - Total Return                         |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  |                     |                               | XXX ..... |                    |   |  |  |   |                    | XXX .....                          | XXX .....   |
| 1199999. Total Swaps - Other                                |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  |                     |                               | XXX ..... |                    |   |  |  |   |                    | XXX .....                          | XXX .....   |
| 1209999. Total Swaps  |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 184,347 .....       | (83,726,447) .....            | XXX ..... | (79,872,518) ..... | (41,459,222) .....                        | 47,592 .....                               |  |   | 42,545,631 .....   | XXX .....                          | XXX .....   |
| 1269999. Subtotal - Forwards                                |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  |                     |                               | XXX ..... |                    |   |  |  |   |                    | XXX .....                          | XXX .....   |
| 1399999. Subtotal - Hedging Effective                       |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | (854,356) .....     | (5,175,678) .....             | XXX ..... | (1,401,775) .....  | (48,087) .....                            | 47,592 .....                               |  |   | 7,324,978 .....    | XXX .....                          | XXX .....   |
| 1409999. Subtotal - Hedging Other                           |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 754,048 .....       | (78,550,768) .....            | XXX ..... | (78,550,768) ..... | (41,411,136) .....                        |  |  |   | 20,220,653 .....   | XXX .....                          | XXX .....   |
| 1419999. Subtotal - Replication                             |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 284,656 .....       |                               | XXX ..... | 80,025 .....       |   |  |  |   | 15,000,000 .....   | XXX .....                          | XXX .....   |
| 1429999. Subtotal - Income Generation                       |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  |                     |                               | XXX ..... |                    |   |  |  |   |                    | XXX .....                          | XXX .....   |
| 1439999. Subtotal - Other                                   |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  |                     |                               | XXX ..... |                    |   |  |  |   |                    | XXX .....                          | XXX .....   |
| 1449999 - Totals  |   |                              |                    |                                   |                  |                                |                     |                   |   |  |  | 184,347 .....       | (83,726,447) .....            | XXX ..... | (79,872,518) ..... | (41,459,222) .....                        | 47,592 .....                               |  |   | 42,545,631 .....   | XXX .....                          | XXX .....   |

|     |      |  |
|-----|------|--|
| (a) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|     |      |  |

STATEMENT AS OF SEPTEMBER 30, 2012 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 Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative                 | Gain (Loss) Recognized 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   |
| FVZ2  | (7,500)             | (7,500,000)     | US CBT 5 YR TN FUTURE    | Multiple                      | D 1-1                        | Interest           | 12/31/2012                     | CBT      |            | 124.1600          | 124.6300             | 14,663,354 | (3,515,621)                   | (3,533,621)                | (3,533,621)                            |   |          | 11,382,108         | 004   |
| JYZ2  | (95)                | (12)            | Jpy Yen Currency Futures | Multiple                      | BA - 1                       | Currency           | 12/31/2012                     | CME      |            | 128.6900          | 128.3200             | 173,861    | 43,938                        | 43,615                     | 43,615                                 |   |          | 144,173            | 008   |
| TYZ2  | (1,320)             | (1,320,000)     | US CBT 10 YR TN FUTURE   | Multiple                      | D 1-1                        | Interest           | 12/31/2012                     | CBT      |            | 132.8500          | 133.4800             | 2,861,806  | (837,930)                     | (841,098)                  | (841,098)                              |   |          | 2,003,251          | 004   |
| BPZ2  | (625)               | (3,906)         | Futures - British Pounds | Multiple                      | BA - 1                       | Currency           | 12/31/2012                     | CME      |            | 160.6400          | 161.3600             | 1,604,759  | (281,250)                     | (283,375)                  | (283,375)                              |   |          | 948,509            | 008   |
| ECZ2  | (1,460)             | (182,500,000)   | Euro Currency Futures    | Multiple                      | BA - 1                       | Currency           | 12/31/2012                     | CME      |            | 1.2900            | 1.2900               | 3,172,467  | 229,500                       | 224,560                    | 224,560                                |   |          | 2,215,717          | 008   |
| USZ2  | (4,300)             | (4,300,000)     | US CBT 30 YR TN FUTURE   | Multiple                      | D 1-1                        |                    | 12/31/2012                     | CBT      |            | 150.0700          | 149.3800             | 4,073,398  | 2,989,844                     | 2,979,524                  | 2,979,524                              |   |          | 6,525,742          | 004   |
| 1349999. Subtotal - Short Futures - Hedging Other |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            | 26,549,645                    | (1,371,520)                | (1,410,396)                            | (1,410,396)                                     |          | 23,219,500         | XXX   |
| 1389999. Subtotal - Short Futures                 |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            | 26,549,645                    | (1,371,520)                | (1,410,396)                            | (1,410,396)                                     |          | 23,219,500         | XXX   |
| 1399999. Subtotal - Hedging Effective             |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            |                               |                            |  |   |          |                    | XXX   |
| 1409999. Subtotal - Hedging Other                 |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            | 26,549,645                    | (1,371,520)                | (1,410,396)                            | (1,410,396)                                     |          | 23,219,500         | XXX   |
| 1419999. Subtotal - Replication                   |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            |                               |                            |  |   |          |                    | XXX   |
| 1429999. Subtotal - Income Generation             |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            |                               |                            |  |   |          |                    | XXX   |
| 1439999. Subtotal - Other                         |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            |                               |                            |  |   |          |                    | XXX   |
| 1449999 - Totals                                  |                     |                 |                          |                               |                              |                    |                                |          |            |                   |                      |            | 26,549,645                    | (1,371,520)                | (1,410,396)                            | (1,410,396)                                     |          | 23,219,500         | XXX   |

| Broker Name             |  | Net Cash Deposits |
|-------------------------|--|-------------------|
| Morgan Stanley          |  | 26,549,662        |
| Total Net Cash Deposits |  | 26,549,662        |

|     |      |  |
|-----|------|--|
| (a) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|     |      |  |

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## 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                         |
|--|------------------------------|----------------------------------|-------------------------------------|--|--|----------------------------|------------------------------|------------------------------|----------------------------|--------------------|----------------------------|
|  |                              |                                  |                                     | 5  | 6  | 7                          | 8                            | 9                            | 10                         |                    |                            |
| Description<br>Counterparty or Exchange Traded         | Master Agreement<br>(Y or N) | Credit Support Annex<br>(Y or N) | Fair Value of Acceptable Collateral | Contracts With Book/Adjusted Carrying Value >0 | Contracts With Book/Adjusted Carrying Value <0 | Exposure Net of Collateral | Contracts With Fair Value >0 | Contracts With Fair Value <0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives | XXX                          | XXX                              | XXX                                 | 26,549,662                                     | (43,276,047)                                   | 26,549,662                 | 26,549,662                   | (43,276,047)                 | 26,549,662                 | 23,219,500         | 23,219,500                 |
| Bank of America Corp .....                             | .Y.                          |                                  |                                     |  |  |                            | 80,025                       |                              |                            | 18,646,805         |                            |
| Barclays Bank PLC .....                                | .Y.                          |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
| Citigroup Fin Products Inc .....                       | .Y.                          |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
| Deutsche Bank AG .....                                 | .Y.                          |                                  |                                     |  | (27,413,850)                                   |                            | 4,987,521                    | (27,457,096)                 |                            | 9,892,384          |                            |
| Goldman Sachs Group .....                              | .Y.                          |                                  | 36,615,000                          | 35,015,471                                     | (161,034)                                      |                            | 35,015,471                   | (161,034)                    |                            | 3,087,610          | 1,327,047                  |
| HSBC USA Inc .....                                     | .Y.                          |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
| JPM Chase Bk .....                                     | .Y.                          |                                  |                                     |  |  |                            |                              | (633,673)                    |                            | 56,507             | 56,507                     |
| Merrill Lynch Capital Svcs .....                       | .Y.                          |                                  | 58,646,000                          | 47,201,406                                     | (1,476,182)                                    |                            | 47,201,406                   | (1,817,854)                  |                            | 3,421,383          |                            |
| Merrill Lynch Intl .....                               | .Y.                          |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
| Morgan Stanley Capital Svcs .....                      | .Y.                          |                                  |                                     |  | (58,293,583)                                   |                            |                              | (58,488,610)                 |                            | 4,714,019          |                            |
| UBS AG .....   | .Y.                          |                                  |                                     |  | (35,322,626)                                   |                            |                              | (35,322,626)                 |                            | 2,726,923          |                            |
| 0299999. Total NAIC 1 Designation                      |                              |                                  | 95,261,000                          | 82,216,877                                     | (165,943,323)                                  |                            | 87,284,423                   | (167,156,941)                |                            | 42,545,631         | 1,383,554                  |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
|  |                              |                                  |                                     |  |  |                            |                              |                              |                            |                    |                            |
| 0899999 - Totals                                       |                              |                                  | 95,261,000                          | 108,766,538                                    | (165,943,323)                                  | 26,549,662                 | 113,834,085                  | (167,156,941)                | 26,549,662                 | 65,765,131         | 24,603,054                 |

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

| Reinvested Collateral Assets Owned Current Statement Date  |   |           |   |                 |                                      |                    |
|--|---|-----------|---|-----------------|--------------------------------------|--------------------|
| 1<br>CUSIP<br>Identification   | 2<br>Description                              | 3<br>Code | 4<br>NAIC<br>Designation/<br>Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted<br>Carrying Value | 7<br>Maturity Date |
| 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                |
| 04012M-AP-4  | RMBS Argent Securities Inc Ser 2006-M1 C1 A2B |           | 6FE   | 482,856         | 482,856                              | 09/25/2035         |
| 05568Q-AB-1  | RMBS BNC Mortgage Ln Tr Ser 2007-3 C1 A2 RMBS |           | 1FM   | 4,844,261       | 5,287,380                            | 01/25/2013         |
| 14453F-AB-5  | RMBS Carrington Mtg Loan Tr Ser 2006-NC2 C1 A |           | 2FM   | 1,409,667       | 1,455,126                            | 11/25/2012         |
| 29445U-AA-3  | RMBS Equifirst Mtg Loan Tr Ser 2007-1 C1 A2A  |           | 5AM   | 4,082,562       | 4,082,562                            | 01/25/2013         |
| 362351-AA-6  | RMBS GSAA Home Equity Tr Ser 2006-20 C1 1A1 R |           | 6FE   | 2,219,007       | 2,219,007                            | 01/25/2013         |
| 617487-AB-9  | RMBS Morgan Stanley Mtg Tr Ser 2006-16AX C1 2 |           | 6FE   | 777,736         | 777,736                              | 11/25/2036         |
| 81376G-AC-4  | RMBS Securitized AB Receivables LLC Ser 2006- |           | 6FE   | 545,473         | 545,473                              | 08/25/2036         |
| 81378E-AA-1  | RMBS Securitized AB Receivables LLC Ser 2007- |           | 1FM   | 873,990         | 873,990                              | 01/25/2013         |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities |   |           |   | 15,235,552      | 15,724,130                           | XXX                |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds   |   |           |   | 15,235,552      | 15,724,130                           | XXX                |
| 4899999. Total - Hybrid Securities   |   |           |   |                 |                                      | XXX                |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds   |   |           |   |                 |                                      | XXX                |
| 6199999. Total - Issuer Obligations  |   |           |   |                 |                                      | XXX                |
| 6299999. Total - Residential Mortgage-Backed Securities  |   |           |   | 15,235,552      | 15,724,130                           | XXX                |
| 6399999. Total - Commercial Mortgage-Backed Securities   |   |           |   |                 |                                      | XXX                |
| 6499999. Total - Other Loan-Backed and Structured Securities   |   |           |   |                 |                                      | XXX                |
| 6599999. Total Bonds   |   |           |   | 15,235,552      | 15,724,130                           | XXX                |
| 7099999. Total - Preferred Stocks  |   |           |   |                 |                                      | XXX                |
| 7599999. Total - Common Stocks   |   |           |   |                 |                                      | XXX                |
| 7699999. Total - Preferred and Common Stocks   |   |           |   |                 |                                      | XXX                |
|  | Overnight Repos SEC LENDING ONLY              |           |   | 25,929,069      | 25,929,069                           | 10/01/2012         |
| 8999999. Total - Short-Term Invested Assets (Schedule DA type)   |   |           |   | 25,929,069      | 25,929,069                           | XXX                |
| 9999999 - Totals   |   |           |   | 41,164,621      | 41,653,199                           | XXX                |

General Interrogatories:

1. Total activity for the year to date      Fair Value \$ .....(30,170,823)      Book/Adjusted Carrying Value \$ .....(30,888,698)
2. Average balance for the year to date      Fair Value \$ .....86,454,919      Book/Adjusted Carrying Value \$ .....87,984,446
3. Reinvested securities lending collateral assets book/adjusted carrying valure included in this schedule by NAIC designation:  
NAIC 1 \$ .....6,161,370      NAIC 2 \$ .....1,455,126      NAIC 3 \$ .....      NAIC 4 \$ .....      NAIC 5 \$ .....4,082,562      NAIC 6 \$ .....4,025,072

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

| Reinvested Collateral Assets Owned Current Statement Date          |             |      |                                       |            |                              |               |
|--|-------------|------|---------------------------------------|------------|------------------------------|---------------|
| 1  | 2           | 3    | 4                                     | 5          | 6                            | 7             |
| CUSIP Identification   | Description | Code | NAIC Designation/<br>Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 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           |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds |             |      |                                       |            |                              | XXX           |
| 4899999. Total - Hybrid Securities                                 |             |      |                                       |            |                              | XXX           |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds         |             |      |                                       |            |                              | XXX           |
| 6199999. Total - Issuer Obligations                                |             |      |                                       |            |                              | XXX           |
| 6299999. Total - Residential Mortgage-Backed Securities            |             |      |                                       |            |                              | XXX           |
| 6399999. Total - Commercial Mortgage-Backed Securities             |             |      |                                       |            |                              | XXX           |
| 6499999. Total - Other Loan-Backed and Structured Securities       |             |      |                                       |            |                              | XXX           |
| 6599999. Total Bonds   |             |      |                                       |            |                              | XXX           |
| 7099999. Total - Preferred Stocks                                  |             |      |                                       |            |                              | XXX           |
| 7599999. Total - Common Stocks                                     |             |      |                                       |            |                              | XXX           |
| 7699999. Total - Preferred and Common Stocks                       |             |      |                                       |            |                              | XXX           |
| 9999999 - Totals   |             |      |                                       |            |                              | XXX           |

General Interrogatories:

|    |   |               |                 |                                 |                 |
|----|---|---------------|-----------------|---------------------------------|-----------------|
| 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 \$ | .....41,164,621 | Book/Adjusted Carrying Value \$ | .....41,653,199 |

## SCHEDULE E - PART 1 - CASH

[illegible]



SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2012 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

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

| States, etc.  | 1<br><br>Direct<br>Premiums<br>Written | 2<br><br>Direct<br>Premiums<br>Earned | Direct Losses Paid |                           | 5<br><br>Direct<br>Losses<br>Incurred | Direct Losses Unpaid        |                           | 8<br><br>Direct<br>Losses<br>Incurred<br>But Not<br>Reported |
|---|--|---------------------------------------|--------------------|---------------------------|---------------------------------------|-----------------------------|---------------------------|--|
|   |  |                                       | 3<br><br>Amount    | 4<br><br>No. of<br>Claims |                                       | 6<br><br>Amount<br>Reported | 7<br><br>No. of<br>Claims |  |
| 1. Alabama.....AL   |  |                                       |                    |                           |                                       |                             |                           |  |
| 2. Alaska.....AK  |  |                                       |                    |                           |                                       |                             |                           |  |
| 3. Arizona.....AZ   |  |                                       |                    |                           |                                       |                             |                           |  |
| 4. Arkansas.....AR  |  |                                       |                    |                           |                                       |                             |                           |  |
| 5. California.....CA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 6. Colorado.....CO  |  |                                       |                    |                           |                                       |                             |                           |  |
| 7. Connecticut.....CT   |  |                                       |                    |                           |                                       |                             |                           |  |
| 8. Delaware.....DE  |  |                                       |                    |                           |                                       |                             |                           |  |
| 9. District of Columbia.....DC                                      |  |                                       |                    |                           |                                       |                             |                           |  |
| 10. Florida.....FL  |  |                                       |                    |                           |                                       |                             |                           |  |
| 11. Georgia.....GA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 12. Hawaii.....HI   |  |                                       |                    |                           |                                       |                             |                           |  |
| 13. Idaho.....ID  |  |                                       |                    |                           |                                       |                             |                           |  |
| 14. Illinois.....IL   |  |                                       |                    |                           |                                       |                             |                           |  |
| 15. Indiana.....IN  |  |                                       |                    |                           |                                       |                             |                           |  |
| 16. Iowa.....IA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 17. Kansas.....KS   |  |                                       |                    |                           |                                       |                             |                           |  |
| 18. Kentucky.....KY   |  |                                       |                    |                           |                                       |                             |                           |  |
| 19. Louisiana.....LA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 20. Maine.....ME  |  |                                       |                    |                           |                                       |                             |                           |  |
| 21. Maryland.....MD   |  |                                       |                    |                           |                                       |                             |                           |  |
| 22. Massachusetts.....MA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 23. Michigan.....MI   |  |                                       |                    |                           |                                       |                             |                           |  |
| 24. Minnesota.....MN  |  |                                       |                    |                           |                                       |                             |                           |  |
| 25. Mississippi.....MS  |  |                                       |                    |                           |                                       |                             |                           |  |
| 26. Missouri.....MO   |  |                                       |                    |                           |                                       |                             |                           |  |
| 27. Montana.....MT  |  |                                       |                    |                           |                                       |                             |                           |  |
| 28. Nebraska.....NE   |  |                                       |                    |                           |                                       |                             |                           |  |
| 29. Nevada.....NV   |  |                                       |                    |                           |                                       |                             |                           |  |
| 30. New Hampshire.....NH  |  |                                       |                    |                           |                                       |                             |                           |  |
| 31. New Jersey.....NJ   |  |                                       |                    |                           |                                       |                             |                           |  |
| 32. New Mexico.....NM   |  |                                       |                    |                           |                                       |                             |                           |  |
| 33. New York.....NY   |  |                                       |                    |                           |                                       |                             |                           |  |
| 34. North Carolina.....NC   |  |                                       |                    |                           |                                       |                             |                           |  |
| 35. North Dakota.....ND   |  |                                       |                    |                           |                                       |                             |                           |  |
| 36. Ohio.....OH   |  |                                       |                    |                           |                                       |                             |                           |  |
| 37. Oklahoma.....OK   |  |                                       |                    |                           |                                       |                             |                           |  |
| 38. Oregon.....OR   |  |                                       |                    |                           |                                       |                             |                           |  |
| 39. Pennsylvania.....PA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 40. Rhode Island.....RI   |  |                                       |                    |                           |                                       |                             |                           |  |
| 41. South Carolina.....SC   |  |                                       |                    |                           |                                       |                             |                           |  |
| 42. South Dakota.....SD   |  |                                       |                    |                           |                                       |                             |                           |  |
| 43. Tennessee.....TN  |  |                                       |                    |                           |                                       |                             |                           |  |
| 44. Texas.....TX  |  |                                       |                    |                           |                                       |                             |                           |  |
| 45. Utah.....UT   |  |                                       |                    |                           |                                       |                             |                           |  |
| 46. Vermont.....VT  |  |                                       |                    |                           |                                       |                             |                           |  |
| 47. Virginia.....VA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 48. Washington.....WA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 49. West Virginia.....WV  |  |                                       |                    |                           |                                       |                             |                           |  |
| 50. Wisconsin.....WI  |  |                                       |                    |                           |                                       |                             |                           |  |
| 51. Wyoming.....WY  |  |                                       |                    |                           |                                       |                             |                           |  |
| 52. American Samoa.....AS   |  |                                       |                    |                           |                                       |                             |                           |  |
| 53. Guam.....GU   |  |                                       |                    |                           |                                       |                             |                           |  |
| 54. Puerto Rico.....PR  |  |                                       |                    |                           |                                       |                             |                           |  |
| 55. U.S. Virgin Islands.....VI                                      |  |                                       |                    |                           |                                       |                             |                           |  |
| 56. Northern 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 SEPTEMBER 30, 2012 OF THE   NATIONWIDE MUTUAL INSURANCE  
COMPANY

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<br><br>Direct<br>Premiums<br>Written | 2<br><br>Direct<br>Premiums<br>Earned | Direct Losses Paid |                           | 5<br><br>Direct<br>Losses<br>Incurred | Direct Losses Unpaid        |                           | 8<br><br>Direct<br>Losses<br>Incurred<br>But Not<br>Reported |
|---|--|---------------------------------------|--------------------|---------------------------|---------------------------------------|-----------------------------|---------------------------|--|
|   |  |                                       | 3<br><br>Amount    | 4<br><br>No. of<br>Claims |                                       | 6<br><br>Amount<br>Reported | 7<br><br>No. of<br>Claims |  |
| 1. Alabama.....AL   |  |                                       |                    |                           |                                       |                             |                           |  |
| 2. Alaska.....AK  |  |                                       |                    |                           |                                       |                             |                           |  |
| 3. Arizona.....AZ   |  |                                       |                    |                           |                                       |                             |                           |  |
| 4. Arkansas.....AR  |  |                                       |                    |                           |                                       |                             |                           |  |
| 5. California.....CA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 6. Colorado.....CO  |  |                                       |                    |                           |                                       |                             |                           |  |
| 7. Connecticut.....CT   |  |                                       |                    |                           |                                       |                             |                           |  |
| 8. Delaware.....DE  |  |                                       |                    |                           |                                       |                             |                           |  |
| 9. District of Columbia.....DC  |  |                                       |                    |                           |                                       |                             |                           |  |
| 10. Florida.....FL  |  |                                       |                    |                           |                                       |                             |                           |  |
| 11. Georgia.....GA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 12. Hawaii.....HI   |  |                                       |                    |                           |                                       |                             |                           |  |
| 13. Idaho.....ID  |  |                                       |                    |                           |                                       |                             |                           |  |
| 14. Illinois.....IL   |  |                                       |                    |                           |                                       |                             |                           |  |
| 15. Indiana.....IN  |  |                                       |                    |                           |                                       |                             |                           |  |
| 16. Iowa.....IA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 17. Kansas.....KS   |  |                                       |                    |                           |                                       |                             |                           |  |
| 18. Kentucky.....KY   |  |                                       |                    |                           |                                       |                             |                           |  |
| 19. Louisiana.....LA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 20. Maine.....ME  |  |                                       |                    |                           |                                       |                             |                           |  |
| 21. Maryland.....MD   |  |                                       |                    |                           |                                       |                             |                           |  |
| 22. Massachusetts.....MA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 23. Michigan.....MI   |  |                                       |                    |                           |                                       |                             |                           |  |
| 24. Minnesota.....MN  |  |                                       |                    |                           |                                       |                             |                           |  |
| 25. Mississippi.....MS  |  |                                       |                    |                           |                                       |                             |                           |  |
| 26. Missouri.....MO   |  |                                       |                    |                           |                                       |                             |                           |  |
| 27. Montana.....MT  |  |                                       |                    |                           |                                       |                             |                           |  |
| 28. Nebraska.....NE   |  |                                       |                    |                           |                                       |                             |                           |  |
| 29. Nevada.....NV   |  |                                       |                    |                           |                                       |                             |                           |  |
| 30. New Hampshire.....NH  |  |                                       |                    |                           |                                       |                             |                           |  |
| 31. New Jersey.....NJ   |  |                                       |                    |                           |                                       |                             |                           |  |
| 32. New Mexico.....NM   |  |                                       |                    |                           |                                       |                             |                           |  |
| 33. New York.....NY   |  |                                       |                    |                           |                                       |                             |                           |  |
| 34. North Carolina.....NC   |  |                                       |                    |                           |                                       |                             |                           |  |
| 35. North Dakota.....ND   |  |                                       |                    |                           |                                       |                             |                           |  |
| 36. Ohio.....OH   |  |                                       |                    |                           |                                       |                             |                           |  |
| 37. Oklahoma.....OK   |  |                                       |                    |                           |                                       |                             |                           |  |
| 38. Oregon.....OR   |  |                                       |                    |                           |                                       |                             |                           |  |
| 39. Pennsylvania.....PA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 40. Rhode Island.....RI   |  |                                       |                    |                           |                                       |                             |                           |  |
| 41. South Carolina.....SC   |  |                                       |                    |                           |                                       |                             |                           |  |
| 42. South Dakota.....SD   |  |                                       |                    |                           |                                       |                             |                           |  |
| 43. Tennessee.....TN  |  |                                       |                    |                           |                                       |                             |                           |  |
| 44. Texas.....TX  |  |                                       |                    |                           |                                       |                             |                           |  |
| 45. Utah.....UT   |  |                                       |                    |                           |                                       |                             |                           |  |
| 46. Vermont.....VT  |  |                                       |                    |                           |                                       |                             |                           |  |
| 47. Virginia.....VA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 48. Washington.....WA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 49. West Virginia.....WV  |  |                                       |                    |                           |                                       |                             |                           |  |
| 50. Wisconsin.....WI  |  |                                       |                    |                           |                                       |                             |                           |  |
| 51. Wyoming.....WY  |  |                                       |                    |                           |                                       |                             |                           |  |
| 52. American Samoa.....AS   |  |                                       |                    |                           |                                       |                             |                           |  |
| 53. Guam.....GU   |  |                                       |                    |                           |                                       |                             |                           |  |
| 54. Puerto Rico.....PR  |  |                                       |                    |                           |                                       |                             |                           |  |
| 55. 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<br>58 from overflow page..... |  |                                       |                    |                           |                                       |                             |                           |  |
| 5899. Totals (Lines 5801 through 5803 plus<br>5898)(Line 58 above)          |  |                                       |                    |                           |                                       |                             |                           |  |



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2012 OF THE   NATIONWIDE MUTUAL INSURANCE  
COMPANY

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

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

| States, etc.   | 1<br><br>Direct<br>Premiums<br>Written | 2<br><br>Direct<br>Premiums<br>Earned | Direct Losses Paid |                           | 5<br><br>Direct<br>Losses<br>Incurred | Direct Losses Unpaid        |                           | 8<br><br>Direct<br>Losses<br>Incurred<br>But Not<br>Reported |
|--|--|---------------------------------------|--------------------|---------------------------|---------------------------------------|-----------------------------|---------------------------|--|
|  |  |                                       | 3<br><br>Amount    | 4<br><br>No. of<br>Claims |                                       | 6<br><br>Amount<br>Reported | 7<br><br>No. of<br>Claims |  |
| 1. Alabama.....AL  |  | 64                                    |                    |                           | (175)                                 | (6)                         | 1                         | 229  |
| 2. Alaska.....AK   |  |                                       |                    |                           |                                       |                             |                           |  |
| 3. Arizona.....AZ  |  |                                       |                    |                           |                                       |                             |                           |  |
| 4. Arkansas.....AR   |  |                                       |                    |                           | (3)                                   |                             |                           |  |
| 5. California.....CA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 6. Colorado.....CO   |  |                                       |                    |                           |                                       |                             |                           |  |
| 7. Connecticut.....CT  |  |                                       |                    |                           | 67                                    |                             |                           | 722  |
| 8. Delaware.....DE   |  |                                       |                    |                           | (19)                                  |                             |                           | 333  |
| 9. District of Columbia.....DC   |  |                                       |                    |                           | 4                                     |                             |                           | 70   |
| 10. Florida.....FL   | (22)                                   | 166                                   |                    |                           | 7,282                                 | (127)                       | 1                         | 18,014   |
| 11. Georgia.....GA   |  |                                       |                    |                           | (40)                                  | (9)                         | 1                         | 437  |
| 12. Hawaii.....HI  |  |                                       |                    |                           |                                       |                             |                           |  |
| 13. Idaho.....ID   |  |                                       |                    |                           |                                       |                             |                           |  |
| 14. Illinois.....IL  |  |                                       |                    |                           | 3                                     |                             |                           | 327  |
| 15. Indiana.....IN   |  |                                       |                    |                           | (23)                                  |                             |                           | 126  |
| 16. Iowa.....IA  | 52,084                                 | 47,894                                | 2,187              | 1                         | 10,540                                |                             |                           | 11,451   |
| 17. Kansas.....KS  | 20,631                                 | 2,579                                 |                    |                           | 1,808                                 |                             |                           | 1,808  |
| 18. Kentucky.....KY  |  |                                       |                    |                           | (16)                                  |                             |                           |  |
| 19. Louisiana.....LA   |  |                                       |                    |                           |                                       |                             |                           |  |
| 20. Maine.....ME   |  |                                       |                    |                           | (1)                                   |                             |                           |  |
| 21. Maryland.....MD  |  |                                       |                    |                           | (175)                                 |                             |                           | 2,139  |
| 22. Massachusetts.....MA   |  |                                       |                    |                           |                                       |                             |                           | 51   |
| 23. Michigan.....MI  |  |                                       |                    |                           | 7                                     |                             |                           | 194  |
| 24. Minnesota.....MN   |  |                                       |                    |                           |                                       |                             |                           |  |
| 25. Mississippi.....MS   |  |                                       |                    |                           | (38)                                  |                             |                           | 10   |
| 26. Missouri.....MO  |  |                                       |                    |                           |                                       |                             |                           |  |
| 27. Montana.....MT   |  |                                       |                    |                           |                                       |                             |                           |  |
| 28. Nebraska.....NE  | 5,482                                  | 2,513                                 | 23                 | 1                         | 1,276                                 |                             |                           | 1,253  |
| 29. Nevada.....NV  |  |                                       |                    |                           |                                       |                             |                           |  |
| 30. New Hampshire.....NH   |  |                                       |                    |                           | (13)                                  |                             |                           | 4  |
| 31. New Jersey.....NJ  |  |                                       |                    |                           |                                       |                             |                           |  |
| 32. New Mexico.....NM  |  |                                       |                    |                           |                                       |                             |                           |  |
| 33. New York.....NY  |  |                                       |                    |                           | (264)                                 |                             |                           | 794  |
| 34. North Carolina.....NC  |  |                                       |                    |                           | (259)                                 |                             |                           | 2,038  |
| 35. North Dakota.....ND  |  |                                       |                    |                           |                                       |                             |                           |  |
| 36. Ohio.....OH  | 159                                    | 113                                   |                    |                           | (3,586)                               | (1,562)                     | 1                         | 10,831   |
| 37. Oklahoma.....OK  |  |                                       |                    |                           |                                       |                             |                           |  |
| 38. Oregon.....OR  |  |                                       |                    |                           |                                       |                             |                           |  |
| 39. Pennsylvania.....PA  |  |                                       |                    |                           | (2,030)                               | (2,076)                     | 1                         | 10,406   |
| 40. Rhode Island.....RI  |  |                                       |                    |                           | (12)                                  |                             |                           | 73   |
| 41. South Carolina.....SC  |  |                                       |                    |                           | (97)                                  |                             |                           | 460  |
| 42. South Dakota.....SD  |  |                                       |                    |                           |                                       |                             |                           |  |
| 43. Tennessee.....TN   |  |                                       |                    |                           | (109)                                 |                             |                           | 130  |
| 44. Texas.....TX   |  |                                       |                    |                           |                                       |                             |                           |  |
| 45. Utah.....UT  |  |                                       |                    |                           |                                       |                             |                           |  |
| 46. Vermont.....VT   |  |                                       |                    |                           | (7)                                   |                             |                           | 197  |
| 47. Virginia.....VA  |  |                                       |                    |                           | (87)                                  |                             |                           | 1,763  |
| 48. Washington.....WA  |  |                                       |                    |                           |                                       |                             |                           |  |
| 49. West Virginia.....WV   |  | 58                                    |                    |                           | (607)                                 | (2,904)                     | 1                         | 2,837  |
| 50. Wisconsin.....WI   | 5,073                                  | 3,395                                 |                    |                           | 1,181                                 |                             |                           | 2,706  |
| 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   | 83,407                                 | 56,782                                | 2,210              | 2                         | 14,607                                | (6,684)                     | 6                         | 69,403   |
| DETAILS OF WRITE-INS   |  |                                       |                    |                           |                                       |                             |                           |  |
| 5801. ....   |  |                                       |                    |                           |                                       |                             |                           |  |
| 5802. ....   |  |                                       |                    |                           |                                       |                             |                           |  |
| 5803. ....   |  |                                       |                    |                           |                                       |                             |                           |  |
| 5898. Summary of remaining write-ins for Line<br>58 from overflow page ..... |  |                                       |                    |                           |                                       |                             |                           |  |
| 5899. Totals (Lines 5801 through 5803 plus<br>5898)(Line 58 above)           |  |                                       |                    |                           |                                       |                             |                           |  |

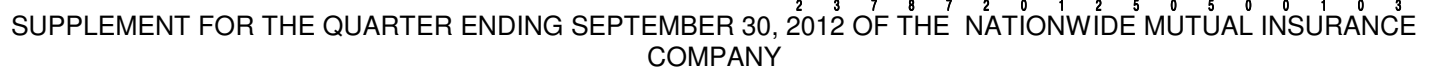


SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2012 OF THE   NATIONWIDE MUTUAL INSURANCE  
COMPANY

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

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

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



Year To Date For The Period Ended SEPTEMBER 30, 2012

NAIC Company Code 23787

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

| 1<br>Direct Written<br>Premium | 2<br>Direct Earned<br>Premium | 3<br>Direct Losses<br>Incurred |
|--------------------------------|-------------------------------|--------------------------------|
| \$ .....32,729                 | \$ .....29,275                | \$ .....(1,187)                |

|  |           |        |
|--|-----------|--------|
| 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? .....   | Yes [ X ] | No [ ] |
| 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? .....                       | Yes [ X ] | No [ ] |
| 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies |           |        |

2.32 Amount estimated using reasonable assumptions:.....\$ .....17,919

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. .... \$